

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
$x_0$	$y_0$	$\Delta y_0$	$\Delta^2 y_0$		
$x_1$	$y_1$	$\Delta y_1$	$\Delta^2 y_1$	$\Delta^3 y_0$	
$x_2$	$y_2$	$\Delta y_2$	$\Delta^2 y_2$	$\Delta^3 y_1$	$\Delta^4 y_0$
$x_3$	$y_3$	$\Delta y_3$	$\Delta^2 y_3 + \epsilon$	$\Delta^3 y_2 + \epsilon$	$\Delta^4 y_1 + \epsilon$
$x_4$	$y_4$	$\Delta y_4 + \epsilon$	$\Delta^2 y_4 - 2\epsilon$	$\Delta^3 y_3 - 3\epsilon$	$\Delta^4 y_2 - 4\epsilon$
$x_5$	$y_5 + \epsilon$	$\Delta y_5 - \epsilon$	$\Delta^2 y_5 + \epsilon$	$\Delta^3 y_4 + 3\epsilon$	$\Delta^4 y_3 + 6\epsilon$
$x_6$	$y_6$	$\Delta y_6$	$\Delta^2 y_6$	$\Delta^3 y_5 - \epsilon$	$\Delta^4 y_4 - 4\epsilon$
$x_7$	$y_7$	$\Delta y_7$	$\Delta^2 y_7$	$\Delta^3 y_6$	$\Delta^4 y_5 + \epsilon$
$x_8$	$y_8$	$\Delta y_8$			
$x_9$	$y_9$				

This table shows that

- the effect of an error increases with the order of differences.
- the errors in any column are given by the binomial coefficients of  $(1 - \epsilon)^n$ . Thus, in the third column the errors are  $\epsilon, -3\epsilon, 3\epsilon$  and  $-\epsilon$  and in the fourth column the errors are  $\epsilon, -4\epsilon, 6\epsilon, -4\epsilon, \epsilon$  and so on.
- the algebraic sum of the errors in any difference column is zero.
- the maximum error in each column exists opposite to the entry containing the error i.e.  $y_5$ .

These facts enable us to detect errors in a difference table.

**Observation** The sum of the entries in any column of differences is the difference between the last entry and the first entry in the previous column. Consider the sum of the entries in the third column:

$$\begin{aligned}
 & \Delta^3 y_0 + \Delta^3 y_1 + \Delta^3 y_2 + \Delta^3 y_3 + \Delta^3 y_4 + \Delta^3 y_5 + \Delta^3 y_6 \\
 &= (\Delta^2 y_1 - \Delta^2 y_0) + (\Delta^2 y_2 - \Delta^2 y_1) + (\Delta^2 y_3 - \Delta^2 y_2) + \dots + (\Delta^2 y_7 - \Delta^2 y_6) \\
 &= \Delta^2 y_7 - \Delta^2 y_0
 \end{aligned}$$

# Error Propagation For Difference Method

**John R. Rice**



## **Error Propagation For Difference Method:**

**Error Propagation for Difference Methods** Peter Henrici, 1963 The presence book is a sequel and companion to the earlier work entitled Discrete variable methods in ordinary differential equations Wiley 1962 *A Unified Approach to the Finite Element Method and Error Analysis Procedures* Julian A. T. Dow, 1998-11-09 A Unified Approach to the Finite Element Method and Error Analysis Procedures provides an in depth background to better understanding of finite element results and techniques for improving accuracy of finite element methods Thus the reader is able to identify and eliminate errors contained in finite element models Three different error analysis techniques are systematically developed from a common theoretical foundation 1 modeling errors in individual elements 2 discretization errors in the overall model 3 point wise errors in the final stress or strain results Thoroughly class tested with undergraduate and graduate students A Unified Approach to the Finite Element Method and Error Analysis Procedures is sure to become an essential resource for students as well as practicing engineers and researchers New simpler element formulation techniques model independent results and error measures New polynomial based methods for identifying critical points New procedures for evaluating sheer strain accuracy Accessible to undergraduates insightful to researchers and useful to practitioners Taylor series polynomial based Intuitive elemental and point wise error measures Essential background information provided in 12 appendices *Error Propagation for Difference Methods* John Herbert Beynon, 1963 *Error Analysis of Several Methods of Determining Vehicle Position in Earth-moon Space from Simultaneous Onboard Optical Measurements* Harold A. Hamer, Alton P. Mayo, 1963 **Error analysis of summation-by-parts formulations** Viktor Linders, 2017-11-20 In this thesis we consider errors arising from finite difference operators on summation by parts SBP form used in the discretisation of partial differential equations The SBP operators are augmented with simultaneous approximation terms SATs to weakly impose boundary conditions The SBP SAT framework combines high order of accuracy with a systematic construction of provably stable boundary procedures which renders it suitable for a wide range of problems The first part of the thesis treats wave propagation problems discretised using SBP operators on coarse grids Unless special care is taken inaccurate approximations of the underlying dispersion relation materialises in the form of an incorrect propagation speed We present a procedure for constructing SBP operators with minimal dispersion error Experiments indicate that they outperform higher order non optimal SBP operators for flow problems involving high frequencies and long simulation times In the second part of the thesis the formal order of accuracy of SBP operators near boundaries is analysed We prove that the order in the interior of a diagonal norm based SBP operator must be at least twice that of the boundary stencil irrespective of the grid point distribution near the boundary This generalises the classical theory posed on uniform and conforming grids We further show that for a common class of SBP operators the diagonal norm defines a quadrature rule of the same order as the interior stencil Again this result is independent of the grid In the final contribution of the thesis we introduce the notion of a transmission problem to describe a

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