

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
x_0	y_0	Δy_0	$\Delta^2 y_0$		
x_1	y_1	Δy_1	$\Delta^2 y_1$	$\Delta^3 y_0$	
x_2	y_2	Δy_2	$\Delta^2 y_2$	$\Delta^3 y_1$	$\Delta^4 y_0$
x_3	y_3	Δy_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	Δy_6	$\Delta^2 y_6$	$\Delta^3 y_5 - \epsilon$	$\Delta^4 y_4 - 4\epsilon$
x_7	y_7	Δy_7	$\Delta^2 y_7$	$\Delta^3 y_6$	$\Delta^4 y_5 + \epsilon$
x_8	y_8	Δy_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 Methods

M Woodhall



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The Numerical Treatment of Differential Equations Lothar Collatz, 2013-06-29 VI methods are however immediately

applicable also to non linear problems though clearly heavier computation is only to be expected nevertheless it is my belief that there will be a great increase in the importance of non linear problems in the future As yet the numerical treatment of differential equations has been investigated far too little both in theoretical and practical respects and approximate methods need to be tried out to a far greater extent than hitherto this is especially true of partial differential equations and non linear problems An aspect of the numerical solution of differential equations which has suffered more than most from the lack of adequate investigation is error estimation The derivation of simple and at the same time sufficiently sharp error estimates will be one of the most pressing problems of the future I have therefore indicated in many places the rudiments of an error estimate however unsatisfactory in the hope of stimulating further research Indeed in this respect the book can only be regarded as an introduction Many readers would perhaps have welcomed assessments of the individual methods At some points where well tried methods are dealt with I have made critical comparisons between them but in general I have avoided passing judgement for this requires greater experience of computing than is at my disposal

Applied Numerical Methods Using MATLAB R. V. Dukkipati, 2023-03-23 The book is designed to cover all major aspects of applied numerical methods including numerical computations solution of algebraic and transcendental equations finite differences and interpolation curve fitting correlation and regression numerical differentiation and integration matrices and linear system of equations numerical solution of ordinary differential equations and numerical solution of partial differential equations MATLAB is incorporated throughout the text and most of the problems are executed in MATLAB code It uses a numerical problem solving orientation with numerous examples figures and end of chapter exercises Presentations are limited to very basic topics to serve as an introduction to more advanced topics Features Integrates MATLAB throughout the text Includes over 600 fully solved problems with step by step solutions Limits presentations to basic concepts of solving numerical methods

Numerical Solution of Ordinary Differential Equations Donald Greenspan, 2008-09-26 This work meets the need for an affordable textbook that helps in understanding numerical solutions of ODE Carefully structured by an experienced textbook author it provides a survey of ODE for various applications both classical and modern including such special applications as relativistic systems The examples are carefully explained and compiled into an algorithm each of which is presented independent of a specific programming language Each chapter is rounded off with exercises

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