

Finite difference

EX: construct the finite difference table when x is interval from 0 to 1 with step 0.1 and $y = e^{3x}$ up to fourth derivative

x	$y = e^{3x}$	$\Delta y_n = y_{n+1} - y_n$	$\Delta^2 y_n = \Delta y_{n+1} - \Delta y_n$	$\Delta^3 y_n = \Delta^2 y_{n+1} - \Delta^2 y_n$	$\Delta^4 y$

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x=0;
for i = 1:10
x=x+0.1;
y(i)=exp(3*x);
end
disp('y'),y'
for i=1:9
    yy(i) =( y(i+1)-y(i) );      % yy : represent  $\Delta y$ 
end
disp('yy'),yy'
for i=1:8
    yy2(i) = (yy(i+1) - yy(i));   % yy2 : represent  $\Delta y_2$ 
end
disp('yy2'),yy2'
for i=1:7
    yy3(i) = (yy2(i+1)- yy2(i)); % yy3 : represent  $\Delta y_3$ 
end
disp('yy3'),yy3'
for i=1:6
    yy4(i)= (yy3(i+1)- yy3(i));  % yy4 : represent  $\Delta y_4$ 
end
disp('yy4'),yy4'

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