

Finite Difference Method

Forward difference formula :-

The Taylor series expansion, $u(x + \Delta x) = u(x) + \Delta x \frac{\partial u(x)}{\partial x} + \frac{\Delta x^2}{2!} \frac{\partial^2 u(x)}{\partial x^2} + \frac{\Delta x^3}{3!} \frac{\partial^3 u(x)}{\partial x^3} + \dots$

May be written in terms of displacement operator, E and derivative operator, D as follows:

$$Eu(x) = \left[1 + \Delta x D + \frac{\Delta x^2}{2!} D^2 + \frac{\Delta x^3}{3!} D^3 + \dots \right] u(x) \dots \dots (1) \quad \text{Where, } D = \frac{\partial}{\partial x}$$



E=displacement operator i.e it will displace the function by next nodal value i.e. at node x the function u has value of $u(x)$ and $Eu(x)$ has value of $u(x + \Delta x)$ which is the value of u at the node $(x) + \Delta x$

From equation(1) :

$$Eu(x) = e^{\Delta x D} u(x)$$

$$\text{therefore } E = e^{\Delta x D}$$

$$D = \frac{1}{\Delta x} \ln E$$

$u_i = u(x_i)$
 $u_{i+1} = u(x_{i+1}) = u(x_i + \Delta x)$
 $Eu_i = u(x_{i+1}) = u(x_i + \Delta x)$
 therefore $Eu_i = u_{i+1}$
 $Eu_{i+1} = u_{i+2}$ etc from the definition of E
 therefore $E^2 u_i = u_{i+2}$
 $\therefore E^n u_i = u_{i+n}$

Finite Difference Method continued

$$\delta^+ u_i = u_{i+1} - u_i = Eu_i - u_i = (E - 1)u_i$$

$$\therefore \delta^+ = E - 1 \quad \therefore E = 1 + \delta^+$$

$$\text{therefore } D = \frac{1}{\Delta x} \ln E$$

$$\text{or, } D(u_i) = \frac{1}{\Delta x} \ln E(u_i)$$

$$\text{or, } \left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \ln(1 + \delta^+)(u_i)$$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left(\delta^+ - \frac{\delta^{+2}}{2} + \frac{\delta^{+3}}{3} - \frac{\delta^{+4}}{4} + \dots \right) u_i \quad \dots (A)$$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left[(E-1) - \frac{(E-1)^2}{2} + \frac{(E-1)^3}{3} - \frac{(E-1)^4}{4} + \dots \right] (u_i) \quad \dots (B)$$

$$Eu_i = u_{i+1}, Eu_{i+1} = E^2 u_i = u_{i+2}, \dots, E^n u_i = u_{i+n}$$

Finite Difference Equations

AN Whitehead



Finite Difference Equations:

Reviewing **Finite Difference Equations**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is actually astonishing. Within the pages of "**Finite Difference Equations**," an enthralling opus penned by a very acclaimed wordsmith, readers set about an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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Table of Contents Finite Difference Equations

1. Understanding the eBook Finite Difference Equations
 - The Rise of Digital Reading Finite Difference Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Finite Difference Equations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Finite Difference Equations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Finite Difference Equations
 - Personalized Recommendations
 - Finite Difference Equations User Reviews and Ratings

- Finite Difference Equations and Bestseller Lists
- 5. Accessing Finite Difference Equations Free and Paid eBooks
 - Finite Difference Equations Public Domain eBooks
 - Finite Difference Equations eBook Subscription Services
 - Finite Difference Equations Budget-Friendly Options
- 6. Navigating Finite Difference Equations eBook Formats
 - ePub, PDF, MOBI, and More
 - Finite Difference Equations Compatibility with Devices
 - Finite Difference Equations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Finite Difference Equations
 - Highlighting and Note-Taking Finite Difference Equations
 - Interactive Elements Finite Difference Equations
- 8. Staying Engaged with Finite Difference Equations
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Finite Difference Equations
- 9. Balancing eBooks and Physical Books Finite Difference Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Finite Difference Equations
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Finite Difference Equations
 - Setting Reading Goals Finite Difference Equations
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Finite Difference Equations
 - Fact-Checking eBook Content of Finite Difference Equations
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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