

1.2) Applying Taylor's series to  $F(x + \beta_i \Delta x)$

$$F(x + \beta_i \Delta x) = F(x) + (\beta_i \Delta x) F'(x) + \frac{(\beta_i \Delta x)^2}{2!} F''(x) + \dots$$

substituting into the approximation we have,

$$F'(x) \approx \frac{1}{\Delta x} \sum_{i=1}^N \alpha_i F(x + \beta_i \Delta x) = \sum_{i=1}^N \left( \frac{\alpha_i F(x)}{\Delta x} + \alpha_i \beta_i F'(x) + \frac{\alpha_i \beta_i^2 \Delta x F''(x)}{2!} + \dots \right)$$

since we are only interested in  $F'(x)$

setting it up as a system of equations in matrix form

$$\begin{bmatrix} \frac{\alpha_1}{\Delta x} & \frac{\alpha_2}{\Delta x} & \dots & \frac{\alpha_{N_p}}{\Delta x} \\ \alpha_1 \beta_1 & \alpha_2 \beta_2 & \dots & \alpha_{N_p} \beta_{N_p} \\ \alpha_1 \beta_1^2 \frac{\Delta x}{2!} & \alpha_2 \beta_2^2 \frac{\Delta x}{2!} & \dots & \alpha_{N_p} \beta_{N_p}^2 \frac{\Delta x}{2!} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_1 \beta_1^p \frac{\Delta x^{p-1}}{(p-1)!} & \alpha_2 \beta_2^p \frac{\Delta x^{p-1}}{(p-1)!} & \dots & \alpha_{N_p} \beta_{N_p}^p \frac{\Delta x^{p-1}}{(p-1)!} \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

Each column corresponds to a value of  $i$

and each row represents each derivative each derivative

i.e. 2nd row is the first derivative, 3rd row is the 2nd etc

the matrix can be simplified further, since  $\alpha_n$  is small and everything sums to 0, furthermore notice there are no  $\alpha_n$  values for the first derivative  $F'(x)$

Then, we are left with only  $\alpha_i$  and  $\beta_i$  values within the matrix. which can be split in the form of  $Ax = b$ .

$A$  is the matrix of all  $\beta$  & values

$x$  is the alpha values

$b$  is the vector on the right hand side.

$$\begin{bmatrix} 1 & 1 & \dots & 1 \\ \beta_1 & \beta_2 & \dots & \beta_{N_p} \\ \beta_1^2 & \beta_2^2 & \dots & (\beta_{N_p})^2 \\ \vdots & \vdots & \ddots & \vdots \\ \beta_1^p & \beta_2^p & \dots & \beta_{N_p}^p \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \vdots \\ \alpha_{N_p} \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

using the code `np.linalg.solve(A, b)` will give the alpha values.

we find the square matrix  $A$  with  $p+1$  rows and  $N_p$  columns.  $\Rightarrow N_p = p+1$   
where  $N_p$  is the min # of points required to find an approximation which is  $p$ 'th order accurate.