

Operators المؤثرات

I forward Differences Δ $\frac{\text{Delta}}{\Delta}$

$$\Delta y_i = y_{i+1} - y_i$$

$$\Delta f(x) = f(x+h) - f(x)$$

$$\Delta y_0 = y_1 - y_0$$

ex $\Delta y_5 = y_6 - y_5$

$$\Delta y_{\left(\frac{3}{2}\right)} = y_{\frac{5}{2}} - y_{\frac{3}{2}}$$

$$\Delta \sin(x) = \sin(x+h) - \sin x$$

Table of forward Differences

Given $y = f(x) \Rightarrow$

x	x_0	x_1	\dots	x_n
$y = f(x)$	y_0	y_1	\dots	y_n

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
x_0	y_0	$\Delta y_0 = y_1 - y_0$		
x_1	y_1	$\Delta y_1 = y_2 - y_1$	$\Delta^2 y_0$	$\Delta^3 y_0$
x_2	y_2		$\Delta^2 y_1$	
\vdots	\vdots		\vdots	
x_n	y_n			

Operators

I forward Difference

ex) $y = f(x) = x^2 + 1$, $x = 0, 1, 2, 3, 4$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1	1	2	0	0
1	2	3	2	0	
2	5	5	2	0	
3	10	7			
4	17				

$2(64) - 1$

II Backward Operator ∇

(Nabla)
y.u

$\nabla y_i = y_i - y_{i-1}$

$\nabla f(x) = f(x) - f(x-h)$

ex) $\nabla y_4 = y_4 - y_3$

$\nabla y_{\frac{5}{2}} = y_{\frac{5}{2}} - y_{\frac{3}{2}}$

ex) $f(x) = 2x^2 - 1$, $x = 1, 2, 3, 4$

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$
1	1			
2	15	14		
3	53	38	24	
4	127	74	36	12

Operators

III} Shift Operator

$$E y_i = y_{i+1}$$

$$E f(x) = f(x+h)$$

ex $E y_7 = y_8$

$$E y_{\frac{1}{2}} = y_{\frac{3}{2}}$$

$$E^{(K)} y_i = y_{i+K}$$

ex $E^5 y_3 = y_8$

المؤثرات

E

Reh Δ, E

$$\Delta y_i = y_{i+1} - y_i$$

$$\Delta y_i = E y_i - y_i$$

$$\Delta y_i = [E - 1] y_i$$

$$\Delta \equiv E - 1$$

$$1 + \Delta = E$$

∇, E

$$\nabla y_i = y_i - y_{i-1}$$

$$\nabla y_i = y_i - E^{-1} y_i$$

$$\nabla y_i = (1 - E^{-1}) y_i$$

$$\nabla \equiv 1 - E^{-1}$$

$$E^{-1} \equiv 1 - \nabla$$

$$E = \frac{1}{1 - \nabla}$$

Inter Polation

استكمال

السنة	1973	1975	1977	...	2019
عدد السكان	66M	68M	71M	...	104M

* Find y at x_s

X	x_0	x_1	x_2	...	x_n
y	y_0	y_1	y_2	...	y_n

Find y at x_s استكمال

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!} x^2 + \frac{n(n-1)(n-2)}{3!} x^3 + \dots$$

$$y(x_s) = y_s = \sum y_0 = (1+\Delta)^s y_0$$

$$= \left[1 + s\Delta + \frac{s(s-1)}{2!} \Delta^2 + \frac{s(s-1)(s-2)}{3!} \Delta^3 + \dots \right] y_0$$

$$= y_0 + s\Delta y_0 + \frac{s(s-1)}{2!} \Delta^2 y_0 + \frac{s(s-1)(s-2)}{3!} \Delta^3 y_0 + \dots$$

Step 1 $h = x_{i+1} - x_i$ $s = \frac{x_s - x_0}{h}$

Step 2 Construct table Δ

X	y	Δy	$\Delta^2 y$
x_0	y_0	Δy_0	$\Delta^2 y_0$
x_1	y_1		
\vdots	\vdots		
x_n	y_n		

Step 3 $y_s = y_0 + s\Delta y_0 + \frac{s(s-1)}{2!} \Delta^2 y_0 + \frac{s(s-1)(s-2)}{3!} \Delta^3 y_0 + \dots$

ex

x	1	3	5	7
y	3	11	27	51

find $y(2)$

sol

Step 1 $h = 2$ $S = \frac{x_s - x_0}{h} = \frac{2 - 1}{2} = \left(\frac{1}{2}\right)$

Step 2

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
1	3	8	8	
3	11	16	8	0
5	27	24	8	
7	51			

Step 3 $y(x_s) = y_0 + S \Delta y_0 + \frac{S(S-1)}{2!} \Delta^2 y_0 + \frac{S(S-1)(S-2)}{3!} \Delta^3 y_0$

$$y(2) = 3 + \left(\frac{1}{2}\right)(8) + \frac{\left(\frac{1}{2}\right)\left(\frac{1}{2}-1\right)}{2!}(8) + \frac{\left(\frac{1}{2}\right)\left(\frac{1}{2}-1\right)\left(\frac{1}{2}-2\right)}{3!}(0)$$

$$= 6$$

$$y(x_s) = y_s = y_0 = (1 + \Delta)^s y_0$$

$$= \left[1 + S \Delta + \frac{S(S-1)}{2!} \Delta^2 + \frac{S(S-1)(S-2)}{3!} \Delta^3 + \dots \right] y_0$$

$$= y_0 + S \Delta y_0 + \frac{S(S-1)}{2!} \Delta^2 y_0 + \frac{S(S-1)(S-2)}{3!} \Delta^3 y_0 + \dots$$

Step 1 $h = x_{i+1} - x_i$

$S = \frac{x_s - x_0}{h}$

Step 2 Construct table Δ

x	y	Δy	$\Delta^2 y$
x_0	y_0		
x_1	y_1	Δy_0	
\vdots	\vdots	\vdots	$\Delta^2 y_0$
x_i	y_i		

Step 3 $y_s = y_0 + S \Delta y_0 + \frac{S(S-1)}{2!} \Delta^2 y_0 + \frac{S(S-1)(S-2)}{3!} \Delta^3 y_0 + \dots$

ex

x	2	4	6
y	12	6	24

find

$y(3)$

$h = 2$

$s = \frac{1}{2}$

x	y	Δy	$\Delta^2 y$
2	12	-6	24
4	6	18	
6	24		

$y(x_s) =$

$$y(3) = 12 + \left(\frac{1}{2}\right)(-6) + \frac{\left(\frac{1}{2}\right)\left(\frac{1}{2}-1\right)}{2!}(24)$$

$$= 12 - 3 - 3 = \boxed{6}$$