

Table III. Finite-difference expressions for ordinary differential equations

	Formulae [Notation: $y_1 = y(jh)$, $y_1' = y'(jh)$, etc.]	The next non-vanishing term of the Taylor expansion
Formulae for y'	symmetric	$y_0' = \frac{1}{2h} (-y_{-1} + y_1) +$ $y_0' = \frac{1}{12h} (y_{-2} - 8y_{-1} + 8y_1 - y_2) +$ $y_0' = \frac{1}{60h} (-y_{-3} + 9y_{-2} - 45y_{-1} + 45y_1 - 9y_2 + y_3) +$ $y_{-1}' + 4y_0' + y_1' + \frac{3}{h} (y_{-1} - y_1) = 0 +$ $y_{-1}' + 3y_0' + y_1' + \frac{1}{12h} (y_{-2} + 28y_{-1} - 28y_1 - y_2) = 0 +$ $y_{-2}' + 16y_{-1}' + 36y_0' + 16y_1' + y_2' +$ $\quad + \frac{6}{6h} (5y_{-2} + 32y_{-1} - 32y_1 - 5y_2) = 0 +$ $7y_{-2}' + 32y_{-1}' + 12y_0' + 32y_1' + 7y_2' + \frac{48}{2h} (y_{-2} - y_2) = 0 +$ $y_{-2}' + 4y_{-1}' + 4y_1' + y_2' +$ $\quad + \frac{1}{6h} (19y_{-2} - 8y_{-1} + 8y_1 - 19y_2) = 0 +$
		$-\frac{1}{6} h^2 y_0''' - \dots$ $+\frac{1}{30} h^4 y_0^{(V)} + \dots$ $-\frac{1}{140} h^6 y_0^{(VII)} + \dots$ $+\frac{1}{30} h^4 y_0^{(V)} + \dots$ $-\frac{1}{420} h^6 y_0^{(VII)} - \dots$ $+\frac{1}{630} h^8 y_0^{(IX)} + \dots$ $+\frac{4}{21} h^6 y_0^{(VII)} + \dots$ $+\frac{1}{36} h^4 y_0^{(V)} + \dots$
		$y_0' = \frac{1}{h} (-y_0 + y_1) +$ $y_0' = \frac{1}{2h} (-3y_0 + 4y_1 - y_2) +$ $y_0' = \frac{1}{12h} (-3y_{-1} - 10y_0 + 18y_1 - 6y_2 + y_3) +$ $y_0' = \frac{1}{60h} (2y_{-2} - 24y_{-1} - 35y_0 + 80y_1 - 30y_2 +$ $\quad + 8y_3 - y_4) +$ $y_0' + y_1' + \frac{2}{h} (y_0 - y_1) = 0 +$ $y_{-1}' + 9y_0' + 9y_1' + y_2' +$ $\quad + \frac{1}{3h} (11y_{-1} + 27y_0 - 27y_1 - 11y_2) = 0 +$
		$-\frac{1}{2} h y_0'' - \dots$ $+\frac{1}{3} h^3 y_0^{(IV)} + \dots$ $-\frac{1}{30} h^4 y_0^{(V)} + \dots$ $+\frac{1}{105} h^6 y_0^{(VII)} + \dots$ $+\frac{1}{6} h^2 y_0'' + \dots$ $+\frac{1}{120} h^4 y_0^{(IV)} + \dots$
Formulae for y''	symmetric	$y_0'' = \frac{1}{2h^2} (-y_{-1} + 2y_0 + y_1) +$ $y_0'' = \frac{1}{12h^2} (-y_{-2} + 16y_{-1} - 30y_0 + 16y_1 - y_2) +$ $y_0'' = \frac{1}{180h^2} (2y_{-3} - 27y_{-2} + 270y_{-1} - 490y_0 +$ $\quad + 270y_1 - 27y_2 + 2y_3) +$ $y_{-1}'' + 10y_0'' + y_1'' - \frac{12}{h^2} (y_{-1} - 2y_0 + y_1) = 0 +$ $2y_{-1}'' + 11y_0'' + 2y_1'' - \frac{3}{4h^2} (y_{-2} + 16y_{-1} - 34y_0 +$ $\quad + 16y_1 + y_2) = 0 +$
		$-\frac{1}{12} h^2 y_0^{(IV)} + \dots$ $+\frac{1}{80} h^4 y_0^{(VI)} + \dots$ $-\frac{1}{560} h^6 y_0^{(VIII)} + \dots$ $+\frac{1}{20} h^4 y_0^{(VI)} + \dots$ $-\frac{23}{5040} h^6 y_0^{(VIII)} + \dots$
		$y_0'' = \frac{1}{h^2} (y_{-1} - 2y_0 + y_1) +$ $y_0'' = \frac{1}{12h^2} (-y_{-2} + 16y_{-1} - 30y_0 + 16y_1 - y_2) +$ $y_0'' = \frac{1}{180h^2} (2y_{-3} - 27y_{-2} + 270y_{-1} - 490y_0 +$ $\quad + 270y_1 - 27y_2 + 2y_3) +$ $y_{-1}'' + 10y_0'' + y_1'' - \frac{12}{h^2} (y_{-1} - 2y_0 + y_1) = 0 +$ $2y_{-1}'' + 11y_0'' + 2y_1'' - \frac{3}{4h^2} (y_{-2} + 16y_{-1} - 34y_0 +$ $\quad + 16y_1 + y_2) = 0 +$
		$-\frac{1}{12} h^2 y_0^{(IV)} + \dots$ $+\frac{1}{80} h^4 y_0^{(VI)} + \dots$ $-\frac{1}{560} h^6 y_0^{(VIII)} + \dots$ $+\frac{1}{20} h^4 y_0^{(VI)} + \dots$ $-\frac{23}{5040} h^6 y_0^{(VIII)} + \dots$
Formulae for y'''	symmetric	$23y_{-3}'' + 688y_{-1}'' + 2353y_0''' + 688y_1'' + 23y_2''' -$ $\quad - \frac{15}{h^3} (31y_{-2} + 128y_{-1} - 348y_0 + 128y_1 + 31y_2) = 0 +$ $y_{-1}''' - 8y_0''' + y_1''' + \frac{9}{h} (y_{-1}' - y_1') +$ $\quad + \frac{84}{h^3} (y_{-1} - 2y_0 + y_1) = 0 +$ $y_{-1}''' - y_1''' + \frac{1}{h} (7y_{-1}' + 16y_0' + 7y_1') +$ $\quad + \frac{15}{h^3} (y_{-1} - y_1) = 0 +$
		$+\frac{79}{1260} h^5 y_0^{(X)} + \dots$ $+\frac{1}{2520} h^5 y_0^{(VIII)} + \dots$ $-\frac{1}{315} h^5 y_0^{(VII)} + \dots$
		$y_0''' = \frac{1}{h^3} (2y_0 - 5y_1 + 4y_2 - y_3) +$ $y_0''' = \frac{1}{12h^3} (11y_{-1} - 20y_0 + 6y_1 + 4y_2 - y_3) +$ $y_0''' = \frac{1}{180h^3} (-13y_{-2} + 228y_{-1} - 420y_0 + 200y_1 +$ $\quad + 15y_2 - 12y_3 + 2y_4) +$
		$+\frac{11}{12} h^5 y_0^{(IV)} + \dots$ $+\frac{1}{12} h^5 y_0^{(V)} + \dots$ $-\frac{1}{90} h^5 y_0^{(VII)} + \dots$
Formulae for y''''	symmetric	$y_0'''' = \frac{1}{2h^4} (-y_{-2} + 2y_{-1} - 2y_1 + y_2) +$ $y_0'''' = \frac{1}{8h^4} (y_{-3} - 8y_{-2} + 13y_{-1} - 13y_1 + 8y_2 - y_3) +$ $y_0'''' + 2y_0'''' + y_1'''' + \frac{2}{h^4} (y_{-2} - 2y_{-1} + 2y_1 - y_2) = 0 +$ $y_{-2}'''' + 56y_{-1}'''' + 126y_0'''' + 56y_1'''' + y_2'''' +$ $\quad + \frac{120}{h^4} (y_{-2} - 2y_{-1} + 2y_1 - y_2) = 0 +$
		$-\frac{1}{252} h^6 y_0^{(IX)} + \dots$ $+\frac{1}{4} h^5 y_0^{(V)} + \dots$ $+\frac{7}{120} h^4 y_0^{(VII)} + \dots$ $-\frac{1}{60} h^4 y_0^{(VI)} + \dots$
		$y_0'''' = \frac{1}{2h^4} (-3y_{-1} + 10y_0 - 12y_1 + 6y_2 - y_3) +$ $y_0'''' = \frac{1}{8h^4} (-y_{-2} - 8y_{-1} + 35y_0 - 48y_1 + 29y_2$ $\quad - 8y_3 + y_4) +$
		$+\frac{1}{4} h^5 y_0^{(V)} + \dots$ $-\frac{1}{12} h^4 y_0^{(VII)} + \dots$
Formulae for $y^{(IV)}$	symmetric	$y_0^{(IV)} = \frac{1}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2) +$ $y_0^{(IV)} = \frac{1}{6h^4} (-y_{-3} + 12y_{-2} - 39y_{-1} +$ $\quad + 56y_0 - 39y_1 + 12y_2 - y_3) +$ $y_{-1}^{(IV)} + 4y_0^{(IV)} + y_1^{(IV)} - \frac{6}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2)$ $\quad = 0 +$ $y_{-2}^{(IV)} - 124y_{-1}^{(IV)} - 474y_0^{(IV)} - 124y_1^{(IV)} + y_2^{(IV)} +$ $\quad + \frac{720}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2) = 0 +$
		$-\frac{1}{6} h^2 y_0^{(VI)} + \dots$ $+\frac{7}{240} h^4 y_0^{(VIII)} + \dots$ $+\frac{1}{120} h^4 y_0^{(VII)} + \dots$ $+\frac{5}{21} h^5 y_0^{(X)} + \dots$
		$y_0^{(IV)} = \frac{1}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2) +$ $y_0^{(IV)} = \frac{1}{6h^4} (-y_{-3} + 12y_{-2} - 39y_{-1} +$ $\quad + 56y_0 - 39y_1 + 12y_2 - y_3) +$ $y_{-1}^{(IV)} + 4y_0^{(IV)} + y_1^{(IV)} - \frac{6}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2)$ $\quad = 0 +$ $y_{-2}^{(IV)} - 124y_{-1}^{(IV)} - 474y_0^{(IV)} - 124y_1^{(IV)} + y_2^{(IV)} +$ $\quad + \frac{720}{h^4} (y_{-2} - 4y_{-1} + 6y_0 - 4y_1 + y_2) = 0 +$
		$-\frac{1}{6} h^2 y_0^{(VI)} + \dots$ $+\frac{7}{240} h^4 y_0^{(VIII)} + \dots$ $+\frac{1}{120} h^4 y_0^{(VII)} + \dots$ $+\frac{5}{21} h^5 y_0^{(X)} + \dots$

Table III (continued)