

Algorithm: Newton's divided difference method for polynomial fitting

Input : $n + 1$ data points (x_i, y_i) , $i=0, 1, 2, \dots, n$

Output: Divided differences $f_{i,i}$, $i=0, 1, 2, \dots, n$

for $i \leftarrow 0$ **to** n **do**

$f_{i,0} = y_i$

end

for $i \leftarrow 0$ **to** n **do**

for $j \leftarrow 0$ **to** i **do**

$f_{i,j} = \frac{f_{i,j-1} - f_{i-1,j-1}}{x_i - x_{i-j}}$

end

end

output($f_{i,i}$, $i=0, 1, 2, \dots, n$)