

Further Additions and Corrections

Interpolation

1/ Page 8: Generalisation to n-degree polynomials

$$L_i(x) = \frac{(x-x_0) \dots (x-x_{i-1})(x-x_{i+1}) \dots (x-x_n)}{(x_i-x_0) \dots (x_i-x_{i-1})(x_i-x_{i+1}) \dots (x_i-x_n)}$$

At $x = x_i$, $L_i(x_i) = 1$. For the case of

$i=0$ $L_0(x) = \frac{(x-x_1)(x-x_2) \dots (x-x_n)}{(x_0-x_1)(x_0-x_2) \dots (x_0-x_n)}$ when $x=x_0$ $L_0(x_0) = 1$.

2/ Page 16: $f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1}$ (CORRECTION)

3/ Page 21: $P_n(x) = f_0 + (-1)^1 \nabla f_0 + (-1)^2 \nabla(\nabla-1) \frac{\nabla^2 f_0}{2!}$
 $+ (-1)^3 \nabla(\nabla-1)(\nabla-2) \frac{\nabla^3 f_0}{3!} + \dots + (-1)^n \nabla(\nabla-1) \dots (\nabla-n+1) \frac{\nabla^n f_0}{n!}$ (CORRECTED)

In the last term the correction is $(-1)^n$ (Note the dots (...))

Numerical Integration and Differentiation

1/ Page 14: At the bottom of the page all terms with h^2 should be read as

$\frac{h^2}{12} f^{(4)}(t)$ → The fourth derivative of $f(t)$, whose argument is t .