

$$f(x \pm n\delta) = f^{(0)}(x) \begin{bmatrix} 1 \end{bmatrix} + f^{(1)}(x) \begin{bmatrix} \pm n\delta \end{bmatrix} + f^{(2)}(x) \begin{bmatrix} \frac{n^2\delta^2}{2} \end{bmatrix} + f^{(3)}(x) \begin{bmatrix} \pm \frac{n^3\delta^3}{6} \end{bmatrix} + \mathcal{O}(\delta^4)$$

Five Point Symmetric Stencil:

$$\begin{aligned} f(x) &= f^{(0)}(x) \\ f(x + \delta) - f(x - \delta) &= f^{(1)}(x) \begin{bmatrix} 2\delta \end{bmatrix} + f^{(3)}(x) \begin{bmatrix} \frac{\delta^3}{3} \end{bmatrix} + \mathcal{O}(\delta^5) \\ f(x + 2\delta) - f(x - 2\delta) &= f^{(1)}(x) \begin{bmatrix} 4\delta \end{bmatrix} + f^{(3)}(x) \begin{bmatrix} \frac{8\delta^3}{3} \end{bmatrix} + \mathcal{O}(\delta^5) \end{aligned}$$

$$8(f(x + \delta) - f(x - \delta)) - (f(x + 2\delta) - f(x - 2\delta)) = f^{(1)}(x) \begin{bmatrix} 12\delta \end{bmatrix} + \mathcal{O}(\delta^5) \quad (1)$$

$$f^{(1)}(x) \approx \frac{8(f(x + \delta) - f(x - \delta)) - (f(x + 2\delta) - f(x - 2\delta))}{12\delta} \quad (2)$$

Assymmetric Stencils:

$$f^{(1)}(x) \approx \frac{-10f(x) + 18f(x + \delta) - 3f(x - \delta) - 6f(x + 2\delta) + f(x + 3\delta)}{12\delta} \quad (3)$$

$$\begin{aligned} \approx \frac{1}{12\delta} & \left[-10f(x) + \left(18f(x) + 18f^{(1)}(x)\delta + 9f^{(2)}(x)\delta^2 + 3f^{(3)}(x)\delta^3 + \frac{3}{4}f^{(4)}(x)\delta^4 \right) \right. \\ & + \left(-3f(x) + 3f^{(1)}(x)\delta - \frac{3}{2}f^{(2)}(x)\delta^2 + \frac{1}{2}f^{(3)}(x)\delta^3 - \frac{1}{8}f^{(4)}(x)\delta^4 \right) \\ & + \left(-6f(x) - 12f^{(1)}(x)\delta - 12f^{(2)}(x)\delta^2 - 8f^{(3)}(x)\delta^3 - 4f^{(4)}(x)\delta^4 \right) \\ & \left. + \left(f(x) + 3f^{(1)}(x)\delta + \frac{9}{2}f^{(2)}(x)\delta^2 + \frac{9}{2}f^{(3)}(x)\delta^3 + \frac{27}{8}f^{(4)}(x)\delta^4 \right) \right] \end{aligned}$$

$$= \frac{1}{12\delta} \left[12f^{(1)}(x)\delta \right] = f^{(1)}(x)$$

$$f^{(1)}(x) \approx \frac{-25f(x) + 48f(x + \delta) - 36f(x + 2\delta) + 16f(x + 3\delta) - 3f(x + 4\delta)}{12\delta} \quad (4)$$

$$\begin{aligned} \approx \frac{1}{12\delta} & \left[-25f(x) + \left(48f(x) + 48f^{(1)}(x)\delta + 24f^{(2)}(x)\delta^2 + 8f^{(3)}(x)\delta^3 + 2f^{(4)}(x)\delta^4 \right) \right. \\ & + \left(-36f(x) - 72f^{(1)}(x)\delta - 72f^{(2)}(x)\delta^2 - 48f^{(3)}(x)\delta^3 - 24f^{(4)}(x)\delta^4 \right) \\ & + \left(16f(x) + 48f^{(1)}(x)\delta + 72f^{(2)}(x)\delta^2 + 72f^{(3)}(x)\delta^3 + 54f^{(4)}(x)\delta^4 \right) \\ & \left. + \left(-3f(x) - 12f^{(1)}(x)\delta - 24f^{(2)}(x)\delta^2 - 32f^{(3)}(x)\delta^3 - 32f^{(4)}(x)\delta^4 \right) \right] \end{aligned}$$

$$= \frac{1}{12\delta} \left[12f^{(1)}(x)\delta \right] = f^{(1)}(x)$$