

Newton's Divided Difference Form

x	$f(x)$
x_0	$f(x_0)$
x_1	$f(x_1)$
\vdots	
x_n	$f(x_n)$

$$P_n(x) = \underline{a_0} + \underline{a_1} (x-x_0) + \underline{a_2} (x-x_0)(x-x_1) \\ + \underline{a_3} (x-x_0)(x-x_1)(x-x_2) \\ + \dots \\ + \underline{a_n} (x-x_0)(x-x_1)(x-x_2)\dots (x-x_n)$$

Here,

$$\left. \begin{array}{l} a_0 = f[x_0] \\ a_1 = f[x_0, x_1] \\ a_2 = f[x_0, x_1, x_2] \\ \vdots \\ a_n = f[x_0, x_1, \dots, x_n] \end{array} \right\}$$

$$P_n(x) = \underline{f[x_0]} + \underline{f[x_0, x_1]} (x-x_0) + \underline{f[x_0, x_1, x_2]} (x-x_0)(x-x_1) \\ + \underline{f[x_0, \dots, x_3]} (x-x_0)(x-x_1)(x-x_2) \\ + \dots \\ + \underline{f[x_0, \dots, x_n]} (x-x_0)(x-x_1)\dots (x-x_{n-1})$$

Example:

node = 4
degree = 4-1
n = 3

	x	f(x)
x ₀	-1	5
x ₁	0	1
x ₂	1	3
x ₃	2	11
x ₄	4	20

f(x₀)
f(x₁)
f(x₂)
f(x₃)
f(x₄)

node = 5
degree = 5-1 = 4

$$P_3(x) = f[x_0] + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1) + f[x_0, x_1, x_2, x_3](x-x_0)(x-x_1)(x-x_2) + f[x_0, x_1, x_2, x_3, x_4](x-x_0)(x-x_1)(x-x_2)(x-x_3)$$

$\frac{y_2 - y_1}{x_2 - x_1}$

x₀ = -1 f[x₀] = 5

x₁ = 0 f[x₁] = 1

x₂ = 1 f[x₂] = 3

x₃ = 2 f[x₃] = 11

x₄ = 4 f[x₄] = 20

$$f[x_0, x_1] = \frac{f[x_1] - f[x_0]}{x_1 - x_0} = \frac{1 - 5}{0 - (-1)} = -4$$

$$f[x_1, x_2] = \frac{f[x_2] - f[x_1]}{x_2 - x_1} = \frac{3 - 1}{1 - 0} = 2$$

$$f[x_2, x_3] = \frac{f[x_3] - f[x_2]}{x_3 - x_2} = \frac{11 - 3}{2 - 1} = 8$$

$$f[x_3, x_4] = \frac{f[x_4] - f[x_3]}{x_4 - x_3} = \frac{20 - 11}{4 - 2} = \frac{9}{2}$$

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0} = \frac{2 - (-4)}{1 - (-1)} = \frac{2 - (-4)}{1 - (-1)} = \frac{6}{2} = 3$$

$$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1} = \frac{8 - 2}{2 - 0} = \frac{6}{2} = 3$$

$$f[x_2, x_3, x_4] = \frac{f[x_3, x_4] - f[x_2, x_3]}{x_4 - x_2} = \frac{\frac{9}{2} - 8}{4 - 1} = \frac{\frac{9}{2} - 8}{4 - 1} = \frac{\frac{9 - 16}{2}}{3} = \frac{-\frac{7}{2}}{3} = -\frac{7}{6}$$

$$f[x_0, x_1, x_2, x_3] = \frac{f[x_1, x_2, x_3] - f[x_0, x_1, x_2]}{x_3 - x_0} = \frac{3 - 3}{2 - (-1)} = \frac{0}{3} = 0$$

$$f[x_1, x_2, x_3, x_4] = \frac{f[x_2, x_3, x_4] - f[x_1, x_2, x_3]}{x_4 - x_1} = \frac{-\frac{7}{6} - 3}{4 - 0} = \frac{-\frac{7}{6} - 3}{4} = \frac{-\frac{7 + 18}{6}}{4} = \frac{-\frac{25}{6}}{4} = -\frac{25}{24}$$

$$f[x_0, x_1, x_2, x_3, x_4] = \frac{f[x_1, x_2, x_3, x_4] - f[x_0, x_1, x_2, x_3]}{x_4 - x_0} = \frac{-\frac{25}{24} - 0}{4 - (-1)} = \frac{-\frac{25}{24}}{5} = -\frac{5}{24}$$

$$P_3(x) = 5 - 4(x+1) + 3(x+1)(x) + 0 \cdot (x+1)(x)(x-1)$$

Updated Polynomial =

$$P_4(x) = 5 - 4(x+1) + 3(x+1)(x) + 0 \cdot (x+1)(x)(x-1) - \frac{5}{24}(x+1)(x)(x-1)(x-2)$$