

## Chapter Four Finite Differences

### Introduction:

Consider a function  $y = f(x)$  defined on  $(a, b)$ ,  $x$  and  $y$  are the independent and dependent variables respectively. If the points  $x_0, x_1, \dots, x_n$  are taken at equidistance that is,  $x_i = x_0 + ih$ , for  $i = 0, 1, 2, \dots, n$ , then the value of  $y$ , when  $x = x_i$ , is denoted by  $y_i$ , where  $y_i = f(x_i)$ . Here, the values of  $x$  are called *arguments* and the values of  $y$  are called as *entries*. The interval  $h$  is called the *difference interval*. The differences  $y_1 - y_0, y_2 - y_1, \dots, y_n - y_{n-1}$  are called the *first differences* of the function  $y$  and are denoted by  $\Delta y_0, \Delta y_1, \dots, \Delta y_{n-1}$  etc. That is

$$\Delta y_0 = y_1 - y_0, \Delta y_1 = y_2 - y_1, \dots, \Delta y_{n-1} = y_n - y_{n-1} \quad (4.1)$$

The symbol  $\Delta$  in these equations is called the *difference operator*.

Finite differences deal with the changes that take place in the value of a function  $f(x)$  due to finite changes in  $x$ . Finite difference operators include, forward difference operator, backward difference operator, shift operator, central difference operator and mean operator.

### 4.1. Shift Operators

**Activity 4.1:** Let  $f(x) = x^2 + 2x - 4$ . Find  $f(x + h)$ ,  $f(x + 2h)$  and  $f(x + 3h)$ .

**Shift operator, E:**

**Definition 4.1.** The shift operator  $E$  of a function  $f$  denoted by  $Ef(x)$  is defined as

$$Ef(x) = f(x + h) \text{ or } Ey_i = y_{i+1}$$

Hence, shift operator shifts the function value  $y_i$  to the next higher value  $y_{i+1}$ . The second shift operator is given as follow.

$$E^2 f(x) = E[Ef(x)] = E[f(x + h)] = f(x + 2h)$$

$E$  is linear and obeys the law of indices. And hence the generalized shift operator is given by

$$E^n f(x) = f(x + nh) \text{ or } E^n y_i = y_{i+nh}$$

The inverse shift operator denoted by  $E^{-1}$  is defined as

$$E^{-1} f(x) = f(x - h)$$

In a similar manner, second and higher inverse operators are given by

$$E^{-2} f(x) = f(x - 2h) \text{ and } E^{-n} f(x) = f(x - nh)$$

The more general form of shift operator  $E$  is given by

$$E^r f(x) = f(x + rh)$$

Where  $r$  a nonzero rational number (that is,  $r$  is positive as well as negative rationals).

**Example 4.1:** Let  $f(x) = x^2 + 3x$ . Find the first three shift operators.

**Solution:** the first three shift operators are  $Ef(x)$ ,  $E^2 f(x)$  and  $E^3 f(x)$ . Thus

$$Ef(x) = f(x + h) = (x + h)^2 + 3(x + h)$$

$$= x^2 + 2xh + h^2 + 3x + 3h = x^2 + 3x + 2xh + h^2 + 3h$$

$$E^2 f(x) = Ef(x + h) = f(x + 2h) = (x + 2h)^2 + 3(x + 2h)$$

$$= x^2 + (4h + 3)x + 4h^2 + 6h$$

$$\text{And } E^3 f(x) = E^2 f(x + h) = Ef(x + 2h) = f(x + 3h) = (x + 3h)^2 + 3(x + 3h)$$

$$= x^2 + (6h + 3)x + 9h^2 + 9h$$

**Average operator,  $\mu$ :** The average operator  $\mu$  is defined as

$$\mu f(x) = \frac{1}{2} [f(x + h/2) + f(x - h/2)]$$

That is

$$\mu y_i = [y_{i+1/2} + y_{i-1/2}]$$

### 4.2. Forward difference operators

**Definition 4.2.:** The *forward difference* or simply *difference operator* is denoted by  $\Delta$  and is defined as

$$\Delta f(x) = f(x + h) - f(x)$$

or writing in terms of  $y$ , at  $x = x_i$ , this above equation becomes

$$\Delta f(x_i) = f(x_i + h) - f(x_i) \text{ or } \Delta y_i = y_{i+1} - y_i, i = 0, 1, 2, \dots, n-1$$

The differences of the first differences are called the *second differences* and they are denoted by

$$\Delta^2 y_0, \Delta^2 y_1, \dots, \Delta^2 y_{n-1}.$$

Hence

$$\Delta y_0 = y_1 - y_0, \quad \Delta y_1 = y_2 - y_1, \dots, \quad \Delta y_{n-1} = y_n - y_{n-1}$$

$$\Delta^2 y_0 = \Delta y_1 - \Delta y_0 = (y_2 - y_1) - (y_1 - y_0) = y_2 - 2y_1 + y_0$$

$$\Delta^2 y_1 = \Delta y_2 - \Delta y_1 = (y_3 - y_2) - (y_2 - y_1) = y_3 - 2y_2 + y_1$$

$$\Delta^3 y_0 = \Delta^2 y_1 - \Delta^2 y_0 = (y_3 - 2y_2 + y_1) - (y_2 - 2y_1 + y_0) = y_3 - 3y_2 + 3y_1 - y_0$$

$$\Delta^3 y_1 = y_4 - 3y_3 + 3y_2 - y_1, \text{ etc.}$$

In general, we have

$$\Delta^{n+1} f(x) = \Delta[\Delta^n f(x)], \quad i.e., \Delta^{n+1} y_i = \Delta[\Delta^n y_i], \quad n = 0, 1, 2, \dots$$

$$\text{Also, } \Delta^{n+1} f(x) = \Delta^n [f(x+h) - f(x)] = \Delta^n f(x+h) - \Delta^n f(x)$$

$$\text{and } \Delta^{n+1} y_i = \Delta^n y_{i+1} - \Delta^n y_i, \quad n = 0, 1, 2, \dots$$

Where  $\Delta^0$  is call an identity operator. That is  $\Delta^0 f(x) = f(x)$  and  $\Delta^1 = \Delta$

The tabular representation for forward difference is put as follow.

**Table 4.1.** Forward difference table

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$
$x_0$	$y_0$					
		$\Delta y_0$				
$x_1$	$y_1$		$\Delta^2 y_0$			
		$\Delta y_1$		$\Delta^3 y_0$		
$x_2$	$y_2$		$\Delta^2 y_1$		$\Delta^4 y_0$	
		$\Delta y_2$		$\Delta^3 y_1$		$\Delta^5 y_0$
$x_3$	$y_3$		$\Delta^2 y_2$		$\Delta^4 y_1$	
		$\Delta y_3$		$\Delta^3 y_2$		
$x_4$	$y_4$		$\Delta^2 y_3$			
		$\Delta y_4$				
$x_5$	$y_5$					

The forward differences for the arguments  $x_0, x_1, \dots, x_5$  are shown in Table 4.1. Table 4.1 is called a *diagonal difference table* or *forward difference table*. The first term in Table 4.1 is  $y_0$  and is called the *leading term*. The differences  $\Delta y_0, \Delta^2 y_0, \Delta^3 y_0, \dots$ , are called the *leading differences*. Similarly, the differences with fixed subscript are called *forward differences*.

**Example 4.2.**

- Construct a forward difference table for the following data

$x$	0	10	20	30
$y$	0	0.174	0.347	0.518

**Solution:** The forward difference table for the given data is shown below.

**Table 4.2.** Forward difference table for the above data

$x$	$y$	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$
0	0			
		0.174		
10	0.174		-0.001	
		0.173		-0.001
20	0.347		-0.002	
		0.171		

30	0.518			
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2. Draw the forward difference table for  $y = f(x) = x^3 + 2x + 1$ , for  $x = 1, 2, 3, 4, 5$ .

**Solution:** The forward difference table is given below.

**Table 4.3.** Forward difference table for (2)

$x$	$y = f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$	$\Delta^4 f(x)$
1	4				
		2			
2	6		1		
		3		-1	
3	9		0		3
		3		2	
4	12		2		
		5			
5	17				

#### 4.3. Backward difference operators

**Definition 4.3:** The backward difference operator denoted by  $\nabla$  is defined as

$$\nabla f(x) = f(x) - f(x - h).$$

This equation can be written as

$$\nabla y_i = y_i - y_{i-1}, \quad i = n, n-1, \dots, 1.$$

or  $\nabla y_1 = y_1 - y_0, \quad \nabla y_2 = y_2 - y_1, \dots, \quad \nabla y_n = y_n - y_{n-1}$  (4.2)

The differences in equation (4.2) are called *first differences*. The *second differences* are denoted by:  $\nabla^2 y_2, \nabla^2 y_3, \dots, \nabla^2 y_n$ .

Hence

$$\nabla^2 y_2 = \nabla(\nabla y_2) = \nabla(y_2 - y_1) = \nabla y_2 - \nabla y_1 = (y_2 - y_1) - (y_1 - y_0) = y_2 - 2y_1 + y_0.$$

Similarly,  $\nabla^2 y_3 = y_3 - 2y_2 + y_1, \nabla^2 y_4 = y_4 - 2y_3 + y_2$ , and so on.

In general, we have:  $\nabla^k y_i = \nabla^{k-1} y_i - \nabla^{k-1} y_{i-1}, \quad i = n, n-1, \dots, k$

Where  $\nabla^0 y_i = y_i$ , and hence  $\nabla^1 y_i = \nabla y_i$

The backward differences written in a tabular form is shown in Table 4.4 below. In Table 4.4, the differences  $\nabla^n y$  with a fixed subscript 'i' lie along the diagonal upward sloping.

**Table 4.4:** Backward difference table

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
$x_0$	$y_0$				
		$\nabla y_1$			
$x_1$	$y_1$		$\nabla^2 y_2$		
		$\nabla y_2$		$\nabla^3 y_3$	
$x_2$	$y_2$		$\nabla^2 y_3$		$\nabla^4 y_4$
		$\nabla y_3$		$\nabla^3 y_4$	
$x_3$	$y_3$		$\nabla^2 y_4$		
		$\nabla y_4$			
$x_4$	$y_4$				

Table 4.4 is called the backward difference or horizontal table.

**Example 4.3:**

1. Construct the backward difference table of the following and find  $\nabla^2 y_2, \nabla^2 y_3$  and  $\nabla^3 y_3$ .

$x$	0	10	20	30
$y$	0	0.174	0.347	0.518

**Solution:** The backward difference of this problem is given as follow.

**Table 4.5:** backward difference table

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$
0	0			
		0.174		
10	0.174		-0.001	
		0.173		-0.001
20	0.347		-0.002	
		0.171		
30	0.518			

Here  $\nabla^2 y_2 = -0.001$ ,  $\nabla^2 y_3 = -0.002$  and  $\nabla^3 y_3 = -0.001$ .

2. Obtain the backward differences for the function  $f(x) = x^3$  from  $x = 1$  to 1.05 to two decimals chopped and find  $\nabla y_5$ ,  $\nabla^2 y_5$ ,  $\nabla^3 y_5$ ,  $\nabla^4 y_5$  and  $\nabla^5 y_5$ .

**Solution:** The backward difference table is computed as below.

**Table 4.6:** backward difference table

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$	$\nabla^5 y$
1.00	1					
		0.030				
1.01	1.030		0.001			
		0.031		-0.001		
1.02	1.061		0.000		0.002	
		0.031		0.001		-0.003
1.03	1.092		0.001		-0.001	
		0.032		0.000		
1.04	1.124		0.001			
		0.033				
1.05	1.157					

Here,

$$\begin{aligned}\nabla y_5 &= \\ 0.033, \nabla^2 y_5 &= \\ 0.001, \nabla^3 y_5 &= \\ 0.000, \nabla^4 y_5 &= \\ -0.001, \nabla^5 y_5 &= -0.003\end{aligned}$$

3. Find the missing term in the table below.

$x$	0	1	2	3	4
$y$	3	2	3	?	11

**Solution:** Let the missing term be  $a$ , then using backward difference table, we have;

**Table 4.7:** backward difference

$x$	$y$	$\nabla y$	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
0	3				
		-1			
1	2		2		
		1		$a - 6$	
2	3		$a - 4$		
		$a - 3$		$18 - 4a$	
3	$a$		$14 - 2a$		
		$11 - a$			

4	11				
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From the table we see that  $a - 6 = 0$ , and hence the missing term is 6.

**Exercise 4.3:**

1. Construct a backward difference table for the following data.

$x$	45	55	65	75
$y$	20	60	120	180

2. If  $m$  is a positive integer and the interval of differencing is 1, show that  $x^m = x(x - 1) \dots [x - (x - 1)]$ .

3. Find the missing term in the table below.

$x$	0	1	2	3	4
$y$	1	3	13	?	81

**4.4. Central difference operators**

**Activity 4.4:** Let  $f(x) = e^x + 2$ . Compute  $f(x + h/2) - f(x - h/2)$  for  $h = 0, 1, 2, 3$ .

**Definition 4.4:** The central difference operator is denoted by the symbol  $\delta$  and is defined by

$$\delta f(x) = f(x + h/2) - f(x - h/2)$$

where  $h$  is the interval of differencing.

In terms of  $y$ , the first central difference is written as

$$\delta y_i = y_{i+1/2} - y_{i-1/2}$$

where  $y_{i+1/2} = f(x_i + h/2)$  and  $y_{i-1/2} = f(x_i - h/2)$ .

**Hence**  $\delta y_{1/2} = y_1 - y_0, \delta y_{3/2} = y_2 - y_1, \dots, \delta y_{n-1/2} = y_n - y_{n-1}$ .

The second central differences are given by

$$\delta^2 y_i = \delta y_{i+1/2} - \delta y_{i-1/2} = (y_{i+1} - y_i) - (y_i - y_{i-1}) = y_{i+1} - 2y_i + y_{i-1}$$

In general:  $\delta^n y_i = \delta^{n-1} y_{i+1/2} - \delta^{n-1} y_{i-1/2}$ .

The central difference table for the seven arguments  $x_0, x_1, \dots, x_6$  is given in table 4.7.

**Table 4.8** central difference table

$x$	$y$	$\delta y$	$\delta^2 y$	$\delta^3 y$	$\delta^4 y$	$\delta^5 y$	$\delta^6 y$
$x_0$	$y_0$						
		$\delta y_{1/2}$					
$x_1$	$y_1$		$\delta^2 y_1$				
		$\delta y_{3/2}$		$\delta^3 y_{3/2}$			
$x_2$	$y_2$		$\delta^2 y_2$		$\delta^4 y_2$		
		$\delta y_{5/2}$		$\delta^3 y_{5/2}$		$\delta^5 y_{5/2}$	
$x_3$	$y_3$		$\delta^2 y_3$		$\delta^4 y_3$		$\delta^6 y_3$
		$\delta y_{7/2}$		$\delta^3 y_{7/2}$		$\delta^5 y_{7/2}$	
$x_4$	$y_4$		$\delta^2 y_4$		$\delta^4 y_4$		
		$\delta y_{9/2}$		$\delta^3 y_{9/2}$			
$x_5$	$y_5$		$\delta^2 y_5$				
		$\delta y_{11/2}$					
$x_6$	$y_6$						

It is noted in table 4.7 that all the odd differences have fraction suffices and all the even differences are integral suffices.

**Exercise 4.4:**

1. Construct the central difference table for

$x$	1	2	3	4	5
$y$	4	6	9	12	17

2. Let  $f(x) = xsinx$ . Formulate the central difference table for  $x = 0, 2, 4, 6, 8, 10$ .

#### 4.5. Properties of the operators

**Activity 4.5:** 1. Let  $f(x) = 6$ , find  $\Delta f(x)$ .

2. Let  $f(x) = x^2 + 5x + 3$ . Compute  $\Delta E f(x)$ .

#### Properties of $\Delta$ .

1. If  $c$  is a constant then  $\Delta c = 0$ .
2.  $\Delta[f(x) \pm g(x)] = \Delta f(x) \pm \Delta g(x)$
3.  $\Delta[cf(x)] = c\Delta f(x)$ , for a constant  $c$ .
4. If  $m$  and  $n$  are positive integers, then  $\Delta^m \Delta^n f(x) = \Delta^{m+n} f(x)$
5.  $\Delta[f(x)g(x)] = f(x)\Delta g(x) + g(x)\Delta f(x)$
6.  $\Delta\left[\frac{f(x)}{g(x)}\right] = \frac{g(x)\Delta f(x) - f(x)\Delta g(x)}{g(x)g(x+h)}$

**Proof (1):** Let  $f(x) = c$

Hence  $f(x+h) = c$ ,  $h$  is the interval of differencing.

Then  $\Delta f(x) = f(x+h) - f(x) = c - c = 0$  or

$$\Delta c = 0$$

**Proof (2):** 
$$\begin{aligned}\Delta[f(x) + g(x)] &= [f(x+h) + g(x+h)] - [f(x) + g(x)] \\ &= f(x+h) - f(x) + g(x+h) - g(x) \\ &= \Delta f(x) + \Delta g(x)\end{aligned}$$

Similarly:  $\Delta[f(x) - g(x)] = \Delta f(x) - \Delta g(x)$

and hence  $\Delta[f(x) \pm g(x)] = \Delta f(x) \pm \Delta g(x)$

**Proof (3):** 
$$\begin{aligned}\Delta[cf(x)] &= [cf(x+h) - cf(x)] \\ &= c[f(x+h) - f(x)] \\ &= c\Delta f(x)\end{aligned}$$

**Proof (4)** 
$$\begin{aligned}\Delta^m \Delta^n f(x) &= \left(\overbrace{\Delta \times \Delta \times \dots \times \Delta}^{m \text{ factors}}\right) \left(\overbrace{\Delta \times \Delta \times \dots \times \Delta}^{n \text{ factors}}\right) f(x) \\ &= \left(\overbrace{\Delta \times \Delta \times \Delta \times \dots \times \Delta}^{m+n \text{ factors}}\right) f(x) \\ &= \Delta^{m+n} f(x)\end{aligned}$$

Similarly we can prove (5) and (6).

#### Relations between the operators

##### Summary of operators

operators	Definition
Forward difference operator $\Delta$	$\Delta f(x) = f(x+h) - f(x)$
Backward difference operator $\nabla$	$\nabla f(x) = f(x) - f(x-h)$
Central difference operator $\delta$	$\delta f(x) = f(x+h/2) - f(x-h/2)$
Shift operator $E$	$E f(x) = f(x+h)$
Average operator $\mu$	$\mu f(x) = 0.5[f(x+h/2) + f(x-h/2)]$

1. For the operators  $\Delta$  and  $E$ , we have the following.

$$\Delta = E - 1 \text{ and } E = \Delta + 1$$

**Proof:**  $\Delta f(x) = f(x+h) - f(x)$  and  $E f(x) = f(x+h)$

This implies that  $\Delta f(x) = E f(x) - f(x)$

$$\begin{aligned}
& \Rightarrow \Delta = E - 1 \\
& \text{And } E = \Delta + 1 \\
2. \quad E\Delta f(x) &= E(f(x+h) - f(x)) = Ef(x+h) - Ef(x) \\
&= f(x+2h) - f(x+h) \\
&= \Delta f(x+h) \\
&= \Delta Ef(x) \\
&E\Delta = \Delta E
\end{aligned}$$

Hence  $E\Delta = \Delta E$

**Example 4.5:** Show that  $\Delta \log f(x) = \log\left(1 + \frac{\Delta f(x)}{f(x)}\right)$ .

**Solution:** Let  $h$  be the interval of differencing

$$\begin{aligned}
f(x+h) &= Ef(x) = (\Delta + 1)f(x) = \Delta f(x) + f(x) \\
\Rightarrow \frac{f(x+h)}{f(x)} &= \frac{\Delta f(x)}{f(x)} + 1
\end{aligned}$$

Taking logarithms on both sides we get

$$\begin{aligned}
& \log \left[ \frac{f(x+h)}{f(x)} \right] = \log \left[ 1 + \frac{\Delta f(x)}{f(x)} \right] \\
\Rightarrow \log f(x+h) - \log f(x) &= \log \left[ 1 + \frac{\Delta f(x)}{f(x)} \right] \\
\Rightarrow \Delta \log f(x) &= \log \left[ 1 + \frac{\Delta f(x)}{f(x)} \right]
\end{aligned}$$

**Example 4.5:** Evaluate  $\left(\frac{\Delta^2}{E}\right)x^3$

**Solution:** Let  $h$  be the interval of differencing:

$$\begin{aligned}
\left(\frac{\Delta^2}{E}\right)x^3 &= (\Delta^2 E^{-1})x^3 \\
&= (E-1)^2 E^{-1} x^3 \quad (\text{Since } \Delta = E-1) \\
&= (E^2 - 2E + 1)E^{-1} x^3 \\
&= (E - 2 + E^{-1})x^3 \\
&= Ex^3 - 2x^3 + E^{-1}x^3 \\
&= (x+h)^3 - 2x^3 + (x-h)^3 \\
&= 6xh
\end{aligned}$$

**Note:** If  $h = 1$ , then  $\left(\frac{\Delta^2}{E}\right)x^3 = 6x$

**Example 4.6:** Prove that  $e^x = \frac{\Delta^2}{E} e^x \cdot \frac{Ee^x}{\Delta^2 e^x}$ , the interval of differencing being  $h$ .

**Solution:** We know that:  $Ef(x) = f(x+h)$ , then  $Ee^x = e^{x+h}$

$$\begin{aligned}
\text{Again } \Delta e^x &= e^{x+h} - e^x = e^x(e^h - 1) \\
\Rightarrow \Delta^2 e^x &= e^x \cdot (e^h - 1)^2
\end{aligned}$$

$$\begin{aligned}
\text{Hence } \left(\frac{\Delta^2}{E}\right)e^x &= (\Delta^2 E^{-1})e^x = \Delta^2 e^{x-h} = e^{-h}(\Delta^2 e^x) \\
&= e^{-h}e^x(e^h - 1)^2
\end{aligned}$$

$$\text{Therefore, the right hand side} = e^{-h}e^x(e^h - 1) \frac{e^{x+h}}{e^x(e^h - 1)} = e^x$$

**Relation between  $E$  and  $\nabla$ :**  $\nabla f(x) = f(x) - f(x-h) = f(x) - E^{-1}f(x)$

$$\Rightarrow \nabla = 1 - E^{-1}$$

$$\Rightarrow \nabla = \frac{E-1}{E}$$

**Example 4.7:** Prove that (a)  $(1 + \Delta)(1 - \nabla) = 1$  (b)  $\Delta \nabla = \Delta - \nabla$

**Solution:** a)  $(1 + \Delta)(1 - \nabla)f(x) = EE^{-1}f(x)$   
 $= Ef(x - h)$   
 $= f(x) = 1 \cdot f(x)$

Thus  $(1 + \Delta)(1 - \nabla) = 1$ .

b)  $\Delta \nabla f(x) = (E - 1)(1 - E^{-1})f(x)$   
 $= (E - 1)[f(x) - f(x - h)]$

And  $(\Delta - \nabla)f(x) = ((E - 1) - (1 - E^{-1}))f(x)$   
 $= (E - 1)[f(x) - f(x - h)]$

Therefore  $\Delta \nabla = \Delta - \nabla$ .

1.  $\delta = E^{1/2} - E^{-1/2}$

**Proof:** We know that  $\delta[f(x)] = f(x + h/2) - f(x - h/2)$   
 $= E^{1/2}f(x) - E^{-1/2}f(x)$   
 $= (E^{1/2} - E^{-1/2})f(x)$

Which implies that  $\delta = E^{1/2} - E^{-1/2}$ .

2.  $\Delta = E\nabla = \nabla E = \delta E^{1/2}$

**Proof:**  $E\nabla f(x) = E[f(x) - f(x - h)]$   
 $= Ef(x) - Ef(x - h)$   
 $= f(x + h) - f(x) = \Delta f(x)$

Thus  $E\nabla = \Delta$  ----- (1)

Again  $\nabla Ef(x) = \nabla f(x + h)$   
 $= f(x + h) - f(x) = \Delta f(x)$

Hence we have  $\nabla E = \Delta$  ----- (2)

Also  $\delta E^{1/2}f(x) = \delta f(x + h/2)$   
 $= f(x + h) - f(x) = \Delta f(x)$

Which implies  $\delta E^{1/2} = \Delta$  ----- (3)

From (1), (2) and (3), we have that  $\Delta = E\nabla = \nabla E = \delta E^{1/2}$

3.  $\Delta \nabla = \nabla \Delta = \delta^2$

**Proof:** Since  $\Delta \nabla f(x) = \Delta[f(x) - f(x - h)]$   
 $= \Delta f(x) - \Delta f(x - h)$   
 $= [f(x + h) - f(x)] - [f(x) - f(x - h)]$   
 $= \delta f(x + h/2) - \delta f(x - h/2)$   
 $= \delta^2 f(x)$   
 $\Rightarrow \Delta \nabla = \delta^2$  ----- (1)

Also  $\nabla \Delta f(x) = \nabla[f(x + h) - f(x)]$   
 $= \nabla f(x + h) - \nabla f(x)$   
 $= [f(x + h) - f(x)] - [f(x) - f(x - h)]$   
 $= \delta f(x + h/2) - \delta f(x - h/2)$   
 $= \delta^2 f(x)$   
 $\Rightarrow \nabla \Delta = \delta^2$  ----- (2)

Therefore from (1) and (2), we have;  $\Delta \nabla = \nabla \Delta = \delta^2$

**Example 4.8:** Find  $\Delta^3(1 - 3x)(1 - 2x)(1 - x)$ .

**Solution:** Let  $f(x) = (1 - 3x)(1 - 2x)(1 - x) = -6x^3 + 11x^2 - 6x + 1$

Here,  $f(x)$  is a polynomial function of degree three and the coefficient of  $x^3$  is  $-6$ .

Therefore  $\Delta^3 f(x) = (-6)3! = -36$ .

### Review exercise



- Show that: a)  $\Delta \nabla = \Delta - \nabla$  b)  $\nabla = \Delta E^{-1}$  c)  $E^n = (1 + \Delta)^n$
- Find the following a)  $\Delta e^{ax}$  b)  $\Delta^2(3e^x)$  c)  $\frac{\Delta}{1+x^2}$  d)  $\Delta \sin(ax + b)$
- Let  $v_0 = 1, v_1 = 5, v_2 = 10, v_3 = 30, v_4 = 30$ . Find  $\Delta^4 v_0$ .
- Construct table of forward, backward and central differences of the following.

a)

$x$	40	50	60	70	80	90
$y$	204	224	246	270	296	324

b)  $f(x) = x^2 + 6x - 9$ , for  $x = 1, 2, 3, 4, 6, 7, 8$

c)  $f(x) = e^x + 2x$  for  $x = 0, 1, 2, 3, 4, 5$

d)  $f(x) = \ln(x^2)$  for  $x = 0.1, 0.2, 0.3, 0.4, 0.5, 0.6$

- Find the missing term of the following.

a)

$x$	1	2	3	4	5
$y$	8	17	38	?	140

b)

$x$	0	1	2	3	4
$y$	1	-2	-1	?	37

- Evaluate the following. a)  $\Delta(e^{ax} \log bx)$  b)  $\Delta \tan^{-1} x$
- $\Delta \left[ \frac{5x+12}{x^2+5x+6} \right]$  d)  $\left( \frac{\Delta^2}{E} \right) x^3$  (with interval of differencing  $h = 1$ ) e)  $x^n \left[ \frac{1}{x} \right]$
- Prove the following. a)  $\delta = \Delta(1 + \Delta)^{-1/2}$  b)  $\Delta^3 y_2 = \nabla^3 y_5$  c)  $\frac{\Delta}{\nabla} - \frac{\nabla}{\Delta} = \Delta + \nabla$
- Given  $u_0 = 5, u_1 = 24, u_2 = 81, u_3 = 200, u_4 = 100$  and  $u_5 = 8$ . Find  $\Delta^5 u_0$ .