

→ Permanence Property .

x	0	2	3	5	8	9
y						

Loss of Permanence .

→ Newton Forward Interpolation

$$(x_i, y_i) \quad x_{i+1} - x_i = h$$

$$x_0, x_1, x_2, \dots, x_n$$

$$x_1 - x_0 = h$$

$$x_2 - x_1 = h, \dots, x_n - x_{n-1} = h$$

$$x \quad 0 \quad 2 \quad 4 \quad 6 \quad 8$$

$$0 \quad 1 \quad 3 \quad 5 \quad 6 \quad 9$$

$$y_i = f(x_i) = f_i$$

$E \rightarrow$ Increment operator

$$\begin{array}{ccc} x_0 & x_1 & x_n \\ y_0 & y_1 & y_n \\ f''(x_0) & f''(x_1) & f''(x_n) \end{array}$$

$$E(f(x_i)) = f(x_{i+1})$$

$$E^2(f(x_i)) = E \circ E(f(x_i)) = E(f(x_{i+1})) = f(x_{i+2}) = f_{i+2}$$

$$E^2(f_i) = f_{i+2}$$

$$E^0(f_i) = f_{i+k}$$

$$E^k(f_i) = f_{i+k} \quad \forall k$$

$$E^{1/2}(f_i) = f_{i+1/2}$$

$$\begin{array}{cc} f_0 & f_1 \\ & \downarrow \\ & f_{1/2} \end{array}$$

$$E^2(f_0) = f_{1/2} = f(x_{1/2})$$

$$E^{-1}(f_3) = f_2$$

$$E^{-2}(f_3) = f_1$$

② Forward Difference Operator

$$\Delta f(x_i) = f(x_{i+1}) - f(x_i)$$

$$= f_{i+1} - f_i$$

$$\begin{array}{ccccc} x_0 & x_1 & x_2 & x_3 & x_4 \end{array}$$

$$\begin{array}{ccccc} f_0 & f_1 & f_2 & f_3 & f_4 \end{array}$$

$$\begin{array}{cc} f(x_0) & f(x_1) \end{array}$$

$$\Delta f_3 = f_4 - f_3$$

$$\Delta^2 f_i = \Delta(\Delta f_i) = \Delta(f_{i+1} - f_i)$$

$$= \Delta f_{i+1} - \Delta f_i$$

$$= f_{i+2} - f_{i+1} - (f_{i+1} - f_i)$$

$$= f_{i+2} - 2f_{i+1} + f_i$$

$$\begin{aligned}
 \Delta^3 f_i &= \Delta(\Delta^2 f_i) & f_{i+3} - 3f_{i+2} + 3f_{i+1} - f_i \\
 &= \Delta(f_{i+2} - 2f_{i+1} + f_i) & - f_i \\
 &= \Delta f_{i+2} - 2\Delta f_{i+1} + \Delta f_i \\
 &= f_{i+3} - f_{i+2} - 2(f_{i+2} - f_{i+1}) + f_{i+1} - f_i \\
 &= f_{i+3} - 3f_{i+2} + 3f_{i+1} - f_i
 \end{aligned}$$

→ . Relation b/w Δ & E

$$\begin{aligned}
 \Delta f_i &= f_{i+1} - f_i \\
 E f_i &= f_{i+1}
 \end{aligned}$$

$$\begin{aligned}
 \Delta f_i &= E f_i - f_i = (E - 1) f_i \\
 \Delta &= E - 1
 \end{aligned}$$

Forward	x	$f(x)$	Difference	Table	$\Delta^2 f_0 = \Delta(\Delta f_0)$	$\Delta^3 f_0 = \Delta(\Delta^2 f_0)$	$\Delta^4 f_0 = \Delta(\Delta^3 f_0)$
	x_0	f_0	$\Delta f_0 = (f_1 - f_0)$	$\Delta^2 f_0 = (\Delta f_1 - \Delta f_0)$	$\Delta^3 f_0 = \Delta(\Delta^2 f_0)$	$\Delta^4 f_0 = \Delta(\Delta^3 f_0)$	
	x_1	f_1	$\Delta f_1 = (f_2 - f_1)$	$\Delta^2 f_1 = \Delta f_2 - \Delta f_1$	$\Delta^3 f_1 = \Delta^2 f_2 - \Delta^2 f_1$	$\Delta^4 f_1 = \Delta^3 f_2 - \Delta^3 f_1$	
	x_2	f_2	$\Delta f_2 = f_3 - f_2$	$\Delta^2 f_2 = \Delta f_3 - \Delta f_2$			
	x_3	f_3	$\Delta f_3 = f_4 - f_3$				
	x_4	f_4					

$$\Delta^4 f_0 = \Delta^3(\Delta f_0)$$