

ANNOUNCEMENT

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Numerical Differentiation Toolbox

version 6.1.0 (3.69 MB) by Tamas Kis

Functions to evaluate derivatives, partial derivatives, gradients, directional derivatives, Jacobians, and Hessians.

https://github.com/tamaskis/Numerical_Differentiation_Toolbox-MATLAB



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Overview

Functions

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Numerical Differentiation Toolbox MATLAB® File Exchange



This toolbox supplies functions to evaluate derivatives, partial derivatives, gradients, directional derivatives, Jacobians, and Hessians using the forward difference, central difference, and complex-step approximations of a derivative.

Documentation

Toolbox Documentation Technical Documentation

To open the home page of the toolbox documentation in MATLAB, type

doc_NDT

in the Command Window. To open the documentation of a specific function with name function_name from the Command Window, type

```
doc_NDT function_name
```

To open the PDF file with the technical documentation (Numerical_Differentiation_using_Finite_Difference_and_Complex_Step_Approximations.pdf) from the Command Window, type

```
doc_NDT tech
```

Complex-Step Differentiation Functions

```
df = iderivative(f,x0)
pf = ipartial(f,x0,k)
g = igradient(f,x0)
Dv = idirectional(f,x0,v)
J = ijacobian(f,x0)
H = ihessian(f,x0)
```

"Complexified" Functions

```
y = iabs(x)
z = iatan2(y,x)
z = iatan2d(y,x)
z = idot(x,y)
m = imax(x1,x2)
m = imin(x1,x2)
r = imod(a,n)
y = inorm(x)
```

Central Difference Differentiation Functions

```
df = cderivative(f,x0)
pf = cpartial(f,x0,k)
g = cgradient(f,x0)
Dv = cdirectional(f,x0,v)
J = cjacobian(f,x0)
H = chessian(f,x0)
```

Forward Difference Differentiation Functions

```
df = fderivative(f,x0)
pf = fpartial(f,x0,k)
g = fgradient(f,x0)
Dv = fdirectional(f,x0,v)
J = fjacobian(f,x0)
H = fhessian(f,x0)
```

Cite As

Tamas Kis (2022). Numerical Differentiation Toolbox (https://github.com/tamaskis/Numerical_Differentiation_Toolbox-MATLAB/releases/tag/v6.1.0), GitHub. Retrieved April 27, 2022.

Requires

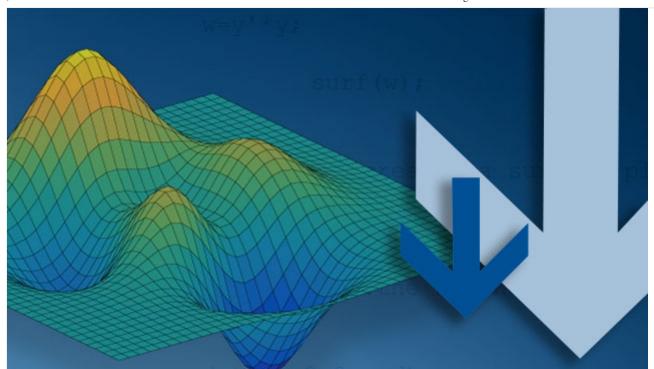
MATLAB

MATLAB Release Compatibility

Created with R2021b Compatible with any release

Platform Compatibility	
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finite difference x forward difference x gradient x partial der x	rivative
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The dbstop() command	
Pause the code with keyboard()	
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tests

cross_test.m

iatan2_igradient_test.m

iderivative_test.m

idot_test.m

imax_test.m

imin_test.m

inorm_test.m

toolbox/centraldifference

cderivative

cdirectional

cgradient

chessian

,	
cjacobian	
cpartial	
toolbox/complexified	
iabs	
iatan2	
iatan2d	
idot	
imax	
imin	
imod	
inorm	
toolbox/complexstep	
iderivative	
idirectional	
igradient	
ihessian	
ijacobian	
ipartial	
toolbox/doc	
doc_NDT	
toolbox/forwarddifference	
fderivative	
fdirectional	
fgradient	
fhessian	
fjacobian	

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