

Finite Difference Method

Forward difference formula :-

The Taylor series expansion, $u(x + \Delta x) = u(x) + \Delta x \frac{\partial u(x)}{\partial x} + \frac{\Delta x^2}{2!} \frac{\partial^2 u(x)}{\partial x^2} + \frac{\Delta x^3}{3!} \frac{\partial^3 u(x)}{\partial x^3} + \dots$

May be written in terms of displacement operator, E and derivative operator, D as follows:

$$Eu(x) = \left[1 + \Delta x D + \frac{\Delta x^2}{2!} D^2 + \frac{\Delta x^3}{3!} D^3 + \dots \right] u(x) \dots \dots (1) \quad \text{Where, } D = \frac{\partial}{\partial x}$$



E=displacement operator i.e it will displace the function by next nodal value i.e. at node x the function u has value of $u(x)$ and $Eu(x)$ has value of $u(x + \Delta x)$ which is the value of u at the node $(x) + \Delta x$

From equation(1) :

$$Eu(x) = e^{\Delta x D} u(x)$$

$$\text{therefore } E = e^{\Delta x D}$$

$$D = \frac{1}{\Delta x} \ln E$$

$u_i = u(x_i)$
 $u_{i+1} = u(x_{i+1}) = u(x_i + \Delta x)$
 $Eu_i = u(x_{i+1}) = u(x_i + \Delta x)$
 therefore $Eu_i = u_{i+1}$
 $Eu_{i+1} = u_{i+2}$ etc from the definition of E
 therefore $E^2 u_i = u_{i+2}$
 $\therefore E^n u_i = u_{i+n}$

Finite Difference Method continued

$$\delta^+ u_i = u_{i+1} - u_i = Eu_i - u_i = (E - 1)u_i$$

$$\therefore \delta^+ = E - 1 \quad \therefore E = 1 + \delta^+$$

$$\text{therefore } D = \frac{1}{\Delta x} \ln E$$

$$\text{or, } D(u_i) = \frac{1}{\Delta x} \ln E(u_i)$$

$$\text{or, } \left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \ln(1 + \delta^+)(u_i)$$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left(\delta^+ - \frac{\delta^{+2}}{2} + \frac{\delta^{+3}}{3} - \frac{\delta^{+4}}{4} + \dots \right) u_i \quad \dots (A)$$

$$\left(\frac{\partial u}{\partial x} \right)_i = \frac{1}{\Delta x} \left[(E-1) - \frac{(E-1)^2}{2} + \frac{(E-1)^3}{3} - \frac{(E-1)^4}{4} + \dots \right] (u_i) \quad \dots (B)$$

$$Eu_i = u_{i+1}, Eu_{i+1} = E^2 u_i = u_{i+2}, \dots, E^n u_i = u_{i+n}$$

Finite Difference Equations

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