

FINITE DIFFERENCES

Consider the arguments $x_0, x_1, x_2, \dots, x_n$ and the entries $y_0, y_1, y_2, \dots, y_n$. $y = f(x)$ be a function of x . Let us assume that the values of x are in increasing order and equally spaced with a space length h . Then the values of x may be taken to be $x_0, x_0+h, x_0+2h, \dots, x_0+nh$ and the function assumes the values $f(x_0), f(x_0+h), f(x_0+2h), \dots, f(x_0+nh)$. Here we study some of the finite differences of the function $y = f(x)$

Forward Difference Operator(Δ):

Let $y = f(x)$ be a given function of x . Let $y_0, y_1, y_2, \dots, y_n$ be the values of y at $x_0, x_1, x_2, \dots, x_n$ respectively.

Then $y_1 - y_0, y_2 - y_1, y_3 - y_2, \dots, y_n - y_{n-1}$ are called the **first (forward) differences** of the function y . They are denoted by $\Delta y_0, \Delta y_1, \Delta y_2, \dots, \Delta y_{n-1}$ respectively.

(i.e) $\Delta y_0 = y_1 - y_0, \Delta y_1 = y_2 - y_1, \Delta y_2 = y_3 - y_2, \dots, \Delta y_{n-1} = y_n - y_{n-1}$

In general, $\Delta y_n = y_{n+1} - y_n, n = 0, 1, 2, 3, \dots$

The symbol Δ is called the forward difference operator and pronounced as **delta**.

The forward difference operator Δ can also be defined as $\Delta f(x) = f(x+h) - f(x)$, h is the equal interval of spacing.

Proof of these properties are not included in our syllabus:

Properties of the operator Δ :

Property 1: If c is a constant then $\Delta c = 0$

Proof: Let $f(x) = c$

$\therefore f(x+h) = c$ (where ' h ' is the interval of difference)

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

$$\Delta c = c - c = 0$$

Property 2: Δ is distributive i.e. $\Delta(f(x) + g(x)) = \Delta f(x) + \Delta g(x)$

Proof: $\Delta[f(x) + g(x)] = [f(x+h) + g(x+h)] - [f(x) + g(x)]$

$$= f(x+h) + g(x+h) - f(x) - g(x)$$

Exploring Finite Math Introduction

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