

Contents

Foreword by Edwin Kerr, B.Sc., Ph.D., F.I.M.A., Principal, Paisley College of Technology	v
Preface	vii
1 Interpolation formulae	1
1.1 Interpolation	1
1.2 The forward difference operator, A	3
1.3 The shift operator, E	3
1.4 The Gregory–Newton forward difference interpolation formula	5
1.5 The backward difference operator, ∇	13
1.6 The Gregory–Newton backward difference interpolation formula	14
1.7 Examples	16
1.8 The central difference operator, δ	17
1.9 Central difference interpolation formula—Bessel's	18
1.10 Everett's interpolation formula	24
1.11 Choice of appropriate I.A.T. tables	28
1.12 Truncation errors	32
1.13 Choice of interpolation formula	36
1.14 Modified differences or 'throwback'	37
1.15 Summary	40
1.16 Examples	41
2 Inverse interpolation	45
2.1 Introduction	45
2.2 Inverse linear interpolation	45
2.3 Accuracy of the calculated interpolating factor p	47
2.4 Second order inverse interpolation	50
2.5 Examples on second-order inverse interpolation	53
2.6 Third-order inverse interpolation	54
2.7 Solution of equations	56
2.8 Miscellaneous examples	59
3 Lagrange interpolation	62
3.1 Introduction	62
3.2 Lagrange coefficients	62

3.3	Special case of $L(x) \equiv f(x)$ for $f(x)$ of degree $m < n$	63
3.4	Second degree Lagrange interpolation	66
3.5	Examples	67
3.6	Errors in Lagrange interpolation	68
3.7	Higher order Lagrange interpolation	69
3.8	Aitken's method for interpolation at unequal intervals	74
3.9	Examples	81
4	Numerical integration	84
4.1	Introduction	84
4.2	Finite difference interpolation formulae for estimating accuracy and approximate value of $\int f(x)$	84
4.3	Forward difference integration formulae and their use	86
4.4	Central difference integration formulae and their use	90
4.5	Indefinite integrals	96
4.6	Examples	99
5	Numerical differentiation	102
5.1	Introduction	102
5.2	Expressions for error estimates using the calculus	104
5.3	Central difference formulae for differentiation	105
5.4	Forward and backward difference formulae	107
5.5	Rounding errors	108
5.6	Repeated differentiation	111
5.7	Examples	114
6	An introduction to the numerical solution of differential equations	118
6.1	Differential equations	118
6.2	The solution of first order differential equations	121
6.3	The solution of second order differential equations	136
7	Curve fitting by the method of least squares	141
7.1	Introduction	141
7.2	Fitting a straight line	142
7.3	Fitting a polynomial	149
7.4	Fitting other functions	153
8	Summation of series with slow convergence	155
8.1	Introduction	155
8.2	Euler's method for alternating series	155
8.3	Euler-Maclaurin integration formula for non-alternating series	157
8.4	Special methods	158
8.5	Examples	161
	Answers to Examples	162
	Bibliography	165
	Index	166