

# Többspontos numerikus deriváltak származtatása

Bartha Ferenc, SZTE, 2002. február

```
> restart;  
n-pontos formula:n:=5:  
próbáljuk ki más n értékekkel is...  
> l := {seq(i,i=ceil(-(n-1)/2)..ceil((n-1)/2))};  
printf("%a points= %a ",nops(l),l);
```

```
5 points= {-2, -1, 0, 1, 2}
```

A pontok számához alkalmazható Taylor polinom:

```
> L:=1 minus {0}:m:=nops(L):  
> fun:=taylor(f(x),x=0,m+1):  
> fun:=subs(f(0)=f[0],fun);  
> var:={seq((D@@i)(f)(0),i=1..m)}:
```

$$fun := f_0 + D(f)(0)x + \frac{1}{2}(D^{(2)})(f)(0)x^2 + \frac{1}{6}(D^{(3)})(f)(0)x^3 + \frac{1}{24}(D^{(4)})(f)(0)x^4 + O(x^5)$$

Az egyenletrendszer elkészítése:

```
> eq:={}:  
for i from 1 to m do  
ep:={subs(x=L[i]*h,f[L[i]]=convert(fun,polynomial))}:print(ep[1]):  
eq:=eq union ep:  
od:
```

$$f_{-2} = f_0 - 2D(f)(0)h + 2(D^{(2)})(f)(0)h^2 - \frac{4}{3}(D^{(3)})(f)(0)h^3 + \frac{2}{3}(D^{(4)})(f)(0)h^4$$

$$f_{-1} = f_0 - D(f)(0)h + \frac{1}{2}(D^{(2)})(f)(0)h^2 - \frac{1}{6}(D^{(3)})(f)(0)h^3 + \frac{1}{24}(D^{(4)})(f)(0)h^4$$

$$f_1 = f_0 + D(f)(0)h + \frac{1}{2}(D^{(2)})(f)(0)h^2 + \frac{1}{6}(D^{(3)})(f)(0)h^3 + \frac{1}{24}(D^{(4)})(f)(0)h^4$$

$$f_2 = f_0 + 2D(f)(0)h + 2(D^{(2)})(f)(0)h^2 + \frac{4}{3}(D^{(3)})(f)(0)h^3 + \frac{2}{3}(D^{(4)})(f)(0)h^4$$

és megoldása:

```
> sol:=solve(eq,var):  
for i from 1 to m do  
print(sol[i]):  
od:
```

$$D(f)(0) = \frac{1}{12} \frac{-f_2 + 8f_1 + f_2 - 8f_{-1}}{h}$$

$$(D^{(2)})(f)(0) = -\frac{1}{12} \frac{-16f_1 + 30f_0 + f_2 + f_2 - 16f_{-1}}{h^2}$$

$$(D^{(3)})(f)(0) = -\frac{1}{2} \frac{-2f_{-1} + 2f_1 - f_2 + f_2}{h^3}$$

$$(\mathbf{D}^{(4)})(f)(0) = \frac{f_{-2} + 6f_0 - 4f_1 + f_2 - 4f_{-1}}{h^4}$$

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