

Finite Differences: Summary

- We can rearrange the Taylor's series to get

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + O(\Delta x) \quad \text{- Forward difference}$$

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + O(\Delta x) \quad \text{- Backward difference}$$

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x} + O(\Delta x^2) \quad \text{- Central difference}$$

$$\left. \frac{\partial^2 u}{\partial x^2} \right|_{i,j} = \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2} + O(\Delta x^2) \quad \text{- Central difference (2nd order)}$$

- Then truncate the higher order terms and substitute for differentials in the PDE

Finite Differences

Tao Wei



Finite Differences:

Finite Differences Book Review: Unveiling the Power of Words

In a global driven by information and connectivity, the ability of words has become more evident than ever. They have the capacity to inspire, provoke, and ignite change. Such may be the essence of the book **Finite Differences**, a literary masterpiece that delves deep into the significance of words and their affect our lives. Published by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall impact on readers.

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