

2. Backward Differences (الخلفية) الفروقات التراجعية

يرمز لعامل (مؤثر) الفروق التراجعية بالرمز ∇ operator ويعرف الفرق التراجعي للدالة

$$\Delta f(x) = f(x+h) - f(x) \quad \text{بالمعادلة الاتية}$$

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

ويمكن تعريف الفروقات التراجعية بالاتي:

$$\Delta y_i = y_{i+1} - y_i$$

$$\nabla y_i = y_i - y_{i-1} \quad i = n, \dots, 1$$

$$\nabla^2 y_i = \nabla(\nabla y_i) = \nabla(y_i - y_{i-1}) = \nabla y_i - \nabla y_{i-1} \quad i = n, \dots, 2$$

$$= y_i - y_{i-1} - y_{i-1} + y_{i-2}$$

$$= y_i - 2y_{i-1} + y_{i-2}$$

$$\nabla^3 y_i = \nabla(\nabla^2 y_i) = \nabla(y_i - 2y_{i-1} + y_{i-2}) = \nabla y_i - 2\nabla y_{i-1} + \nabla y_{i-2}$$

$$= y_i - y_{i-1} - 2(y_{i-1} - y_{i-2}) + y_{i-2} - y_{i-3}$$

$$= y_i - y_{i-1} - 2y_{i-1} + 2y_{i-2} + y_{i-2} - y_{i-3}$$

$$= y_i - 3y_{i-1} - 3y_{i-1} - y_{i-3} \quad i = n, \dots, 3$$

Or

$$\nabla^3 y_i = \nabla^2(\nabla y_i) = \nabla^2 y_i - \nabla^2 y_{i-1}$$

$$\nabla^4 y_i = \nabla^3(\nabla y_i) = \nabla^3 y_i - \nabla^3 y_{i-1}$$

يمكن الحصول على كل الفروقات التراجعية من جدول بسيط يكون كما اناه

x_i	y_i	∇y_i	$\nabla^2 y_i$	$\nabla^3 y_i$	$\nabla^4 y_i$
x_0	y_0				
		∇y_1			
x_1	y_1		$\nabla^2 y_2$		
		∇y_2		$\nabla^3 y_3$	
x_2	y_2		$\nabla^2 y_3$		$\nabla^4 y_4$
		∇y_3		$\nabla^3 y_4$	
x_3	y_3		$\nabla^2 y_4$		
		∇y_4			
x_4	y_4				

Example: write differences table of the function $f(x) = x^3$, use
 $(x = 0,1,2,3,4)$

x_i	y_i	∇y_i	$\nabla^2 y_i$	$\nabla^3 y_i$	$\nabla^4 y_i$
0	0				
		1			
1	1		6		
		7		6	
2	8		12		0
		19		6	
3	27		18		
		37			
4	64				

3. Central Differences (الوسطى) الفروقات المركزية

يرمز لمؤثر الفروقات المركزية بالرمز δ وتعرف الفروقات المركزية بالاتي
 الفرق الاول

$$\delta_{i+\frac{1}{2}} = y_{i+1} - y_i \quad i = 0, \dots, n-1$$

$$\text{if } i = 0 \Rightarrow \delta_{\frac{1}{2}} = y_1 - y_0$$

$$i = 1 \Rightarrow \delta_{\frac{3}{2}} = y_2 - y_1$$

$$i = 2 \Rightarrow \delta_{\frac{5}{2}} = y_3 - y_2$$

الفرق الثاني

$$\delta^2 y_i = \delta(\delta y_i) = \delta \left(y_{i+\frac{1}{2}} - y_{i-\frac{1}{2}} \right) = \delta y_{i+\frac{1}{2}} - \delta y_{i-\frac{1}{2}}$$

$$= (y_{i+1} - y_i - (y_i - y_{i-1}))$$

$$= y_{i+1} - 2y_i + y_{i-1}$$

$$\text{if } i = 0 \Rightarrow \delta^2 y_0 = \delta y_{\frac{1}{2}} - \delta y_{-\frac{1}{2}} = y_1 - y_0 - (y_0 - y_{-1})$$

$$= y_1 - 2y_0 + y_{-1}$$

$$i = 1 \Rightarrow \delta^2 y_1 = \delta y_{\frac{3}{2}} - \delta y_{\frac{1}{2}} = y_2 - y_1 - (y_1 - y_0)$$

$$= y_2 - 2y_1 + y_0$$

$$i = 2 \Rightarrow \delta^2 y_2 = \delta y_{\frac{5}{2}} - \delta y_{\frac{3}{2}} = y_3 - y_2 - (y_2 - y_1)$$

$$= y_3 - 2y_2 + y_1$$

الفرق الثالث

$$\delta^3 y_{i+\frac{1}{2}} = \delta^2 y_{i+1} - \delta^2 y_i$$

$$\text{if } i = 0 \Rightarrow \delta^3 y_{\frac{1}{2}} = \delta^2 y_1 - \delta^2 y_0$$

$$i = 1 \Rightarrow \delta^3 y_{\frac{3}{2}} = \delta^2 y_2 - \delta^2 y_1$$

$$i = 2 \Rightarrow \delta^3 y_{\frac{5}{2}} = \delta^2 y_3 - \delta^2 y_2$$

$$\delta^4 y_{\frac{1}{2}} = \delta^3 y_{\frac{3}{2}} - \delta^3 y_{\frac{1}{2}}$$

$$i = 0 \Rightarrow \delta^4 y_0 = \delta^3 y_{\frac{1}{2}} - \delta^3 y_{-\frac{1}{2}}$$

$$i = 1 \Rightarrow \delta^4 y_1 = \delta^3 y_{\frac{3}{2}} - \delta^3 y_{\frac{1}{2}}$$

$$i = 2 \Rightarrow \delta^4 y_2 = \delta^3 y_{\frac{5}{2}} - \delta^3 y_{\frac{3}{2}}$$

ويمكن تعميم الفروقات المركزية من الرتبة k بالاتي

$$\delta^{2k+1} y_{i+\frac{1}{2}} = \delta^{2k} y_{i+1} - \delta^{2k} y_i \quad i = 0, \dots, \quad k = 0, 1, 2 \quad \text{فردى}$$

$$\delta^{2k} y_i = \delta^{2k-1} y_{i+\frac{1}{2}} - \delta^{2k-1} y_{i-\frac{1}{2}} \quad i = 0, \dots, \quad k = 1, 2, 3 \quad \text{زوجى}$$

ويمكن الحصول على جميع الفروقات من جدول بسيط في ادناه

x	y	$\delta y_{i+\frac{1}{2}}$	$\delta^2 y_i$	$\delta^3 y_{i+\frac{1}{2}}$	$\delta^4 y_i$
x_{-1}	y_{-1}		$\delta^2 y_{-1}$		$\delta^4 y_{-1}$
		$\delta y_{-\frac{1}{2}}$		$\delta^3 y_{-\frac{1}{2}}$	
x_0	y_0		$\delta^2 y_0$		$\delta^4 y_0$
		$\delta y_{\frac{1}{2}}$		$\delta^3 y_{\frac{1}{2}}$	
x_1	y_1		$\delta^2 y_1$		$\delta^4 y_1$
		$\delta y_{\frac{3}{2}}$		$\delta^3 y_{\frac{3}{2}}$	
x_2	y_2		$\delta^2 y_2$		$\delta^4 y_2$
		$\delta y_{\frac{5}{2}}$		$\delta^3 y_{\frac{5}{2}}$	
x_3	y_3		$\delta^2 y_3$		$\delta^4 y_3$
		$\delta y_{\frac{7}{2}}$		$\delta^3 y_{\frac{7}{2}}$	
x_4	y_4		$\delta^2 y_4$		$\delta^4 y_4$

central

$$\delta_{\frac{1}{2}} = y_1 - y_0$$

$$\delta_{\frac{11}{2}} = y_6 - y_5$$



$$\Delta y_0 = y_1 - y_0$$

$$\nabla y_6 = y_6 - y_5$$

Forward

backward

x	y			
x_{-2}	y_{-2}	$\Delta y_{-2}, \nabla y_{-1}, \delta y_{-\frac{3}{2}}$	$\Delta^2 y_{-3}, \nabla^2 y_{-1}, \delta^2 y_{-2}$	$\Delta^3 y_{-3}, \nabla^3 y_0, \delta^3 y_{-\frac{3}{2}}$
x_{-1}	y_{-1}	$\Delta y_{-1}, \nabla y_0, \delta y_{-\frac{1}{2}}$	$\Delta^2 y_{-2}, \nabla^2 y_0, \delta^2 y_{-1}$	$\Delta^3 y_{-2}, \nabla^3 y_1, \delta^3 y_{-\frac{1}{2}}$
x_0	y_0	$\Delta y_0, \nabla y_1, \delta y_{\frac{1}{2}}$	$\Delta^2 y_{-1}, \nabla^2 y_1, \delta^2 y_0$	$\Delta^3 y_{-1}, \nabla^3 y_2, \delta^3 y_{\frac{1}{2}}$
x_1	y_1	$\Delta y_1, \nabla y_2, \delta y_{\frac{3}{2}}$	$\Delta^2 y_0, \nabla^2 y_2, \delta^2 y_1$	$\Delta^3 y_0, \nabla^3 y_3, \delta^3 y_{\frac{3}{2}}$
x_2	y_2		$\Delta^2 y_1, \nabla^2 y_3, \delta^2 y_2$	

من ملاحظة الجدول اعلاه يمكن ايجاد العلاقة بين المؤثرات الثلاثة

$$\Delta y_i = \nabla y_{i+1} = \delta y_{i+\frac{1}{2}} \quad \text{الفرق الاول}$$

$$\Delta^2 y_i = \nabla^2 y_{i+2} = \delta^2 y_{i+1} \quad \text{الفرق الثاني}$$

$$\Delta^3 y_i = \nabla^3 y_{i+3} = \delta^3 y_{i+\frac{3}{2}} \quad \text{الفرق الثالث}$$

$$\Delta^k y_i = \nabla^k y_{i+k} = \delta^k y_{i+\frac{k}{2}} \quad \text{والصيغة العامة هي } k=1,2,3,\dots$$

Example: write differences table of the function $f(x) = e^x + 2$, use $(x = 0, 2, 4, 6, 8)$ and find

$$\Delta y_2, \Delta^4 y_0, \nabla y_1, \nabla^2 y_2, \delta^2 y_1, \delta^4 y_2, \Delta^3 y_0, \nabla^3 y_4, \delta^3 y_{\frac{3}{2}}$$

x_i	y_i				
0	3				
		6.389			
2	9.389		640.820		
		47.209		260.802	
4	56.598		301.622		1666.274
		348.831		1927.076	
6	405.429		2228.698		
		2577.529			
8	2982.958				

$$\Delta y_2 = 348.831$$

$$\Delta^4 y_0 = \delta^4 y_2 = 1666.274,$$

$$\nabla y_1 = 6.389,$$

$$\nabla^2 y_2 = \delta^2 y_1 = 40.820,$$

$$\nabla^3 y_4 = 1927.076$$

$$\Delta^3 y_0 = \delta^3 y_{\frac{3}{2}} = 260.802$$