

# Càlcul de les fòrmules de la derivada en diferències finites

(\* Quocients per a la derivada central a cinc punts \*)

(\* Hipòtesi: la fórmula ha de ser exacta per al polinomi  
 $y = a + b x + c x^2 + d x^3 + e x^4$  \*)

(\* Hipòtesi:  $y''(i) = aa y(i+2) + bb y(i+1) + cc y(i) + dd y(i-1) + ee y(i-2)$  \*)

(\*  $y(i+2) = a+b(2 h)+c(2h)^2+d(2h)^3+e(2h)^4$   
 $y(i+1) = a+b h+c h^2+d h^3+e h^4$   
 $y(i)=a$   
 $y(i-1) = a-b h+c h^2-d h^3+e h^4$   
 $y(i-2) = a-b(2 h)+c(2h)^2-d(2h)^3+e(2h)^4$   
 $y''(i)=2 c$

EN CONSEQUÈNCIA:

$$\begin{aligned} 2 c &= aa (a + 2b h + 4 c h^2 + 8d h^3 + 16 e h^4) \\ &\quad + bb (a+b h+c h^2+d h^3+e h^4) + cc (a) \\ &\quad + dd (a-b h+c h^2-d h^3+e h^4) \\ &\quad + ee (a - 2b h + 4 c h^2 - 8d h^3 + 16 e h^4) \\ &\quad *) \end{aligned}$$

```
Solve[{(aa + bb + cc + dd + ee) == 0,
        (2 aa + bb - dd - 2 ee) == 0,
        h^2 (4 aa + bb + dd + 4 ee) == 2 ,
        (8 aa + bb - dd - 8 ee) == 0,
        (16 aa + bb + dd + 16 ee) == 0}, {aa, bb, cc, dd, ee}]
{{cc -> -5/(2 h^2), aa -> -1/(12 h^2), bb -> 4/(3 h^2), dd -> 4/(3 h^2), ee -> -1/(12 h^2)}}
aa = ee -> -1/12
bb = dd -> 4/3 -> 16/12
cc -> 5/2 -> -30/12
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(\* segona derivada central: de manera més compacta \*)

```
ClearAll["Global`*"]
y[x_] := a + b x + c x^2 + d x^3 + e x^4;
d2cy[x_] := aa y[-2 h] + bb y[-h] + cc y[0] + dd y[h] + ee y[2 h]
d2c = D[y[x], {x, 2}] /. x -> 0;
Solve[{Coefficient[d2cy[x] - d2c, a] == 0, Coefficient[d2cy[x] - d2c, b] == 0,
        Coefficient[d2cy[x] - d2c, c] == 0, Coefficient[d2cy[x] - d2c, d] == 0,
        Coefficient[d2cy[x] - d2c, e] == 0}, {aa, bb, cc, dd, ee}]
{{cc -> -5/(2 h^2), aa -> -1/(12 h^2), bb -> 4/(3 h^2), dd -> 4/(3 h^2), ee -> -1/(12 h^2)}}
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# Fòrmules de la primera derivada en diferències finites

```
(* primera derivada central amb 5 punts *)
ClearAll["Global`*"]
y[x_] := a + b x + c x^2 + d x^3 + e x^4;
dcy[x_] := aa y[-2 h] + bb y[-h] + cc y[0] + dd y[h] + ee y[2 h]
dc = D[y[x], {x, 1}] /. x → 0;
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0}, {aa, bb, cc, dd, ee}]
{cc → 0, aa → 1/(12 h), bb → -2/(3 h), dd → 2/(3 h), ee → -1/(12 h)}`}

(* primera derivada central a set punts *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 6 *)
(* Hipòtesi: y'(i)= aa y(i+3) + bb y(i+2) +
cc y(i+1) + dd y(i) + ee y(i-1) + ff y(i-2) + gg y(i-3) *)
y[x_] = a + b x + c x^2 + d x^3 + e x^4 + f x^5 + g x^6;
dc = D[y[x], {x, 1}] /. x → 0;
dcy[x_] := aa y[-3 h] + bb y[-2 h] + cc y[-h] + dd y[0] + ee y[h] + ff y[2 h] + gg y[3 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0}, {aa, bb, cc, dd, ee, ff, gg}]
{dd → 0, aa → 1/(60 h), bb → 3/(20 h), cc → -3/(4 h), ee → 3/(4 h), ff → -3/(20 h), gg → 1/(60 h)}`}
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```
(* primera derivada central a 15 punts *)
y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 +
g x6 + m x7 + n x8 + p x9 + q x10 + r x11 + s x12 + t x13 + u x14;
dc = D[y[x], {x, 1}] /. x → 0;
dcy[x_] :=
aa y[-7 h] + bb y[-6 h] + cc y[-5 h] + dd y[-4 h] + ee y[-3 h] + ff y[-2 h] + gg y[-h] +
mm y[0] + nn y[h] + pp y[2 h] + qq y[3 h] + rr y[4 h] + ss y[5 h] + tt y[6 h] + uu y[7 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
Coefficient[dcy[x] - dc, s] == 0, Coefficient[dcy[x] - dc, t] == 0,
Coefficient[dcy[x] - dc, u] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu}]
{{mm → 0, aa → -1/(24 024 h), bb → 7/(10 296 h), cc → -7/(1320 h),
dd → 7/(264 h), ee → -7/(72 h), ff → 7/(24 h), gg → -7/(8 h), nn → 7/(8 h), pp → -7/(24 h),
qq → 7/(72 h), rr → -7/(264 h), ss → 7/(1320 h), tt → -7/(10 296 h), uu → 1/(24 024 h)}}}
```

## Fòrmules de la segon derivada en diferències finites

(\* Quoficients per a la segon derivada central a 3 punts \*)

(\* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 3 \*)
(\* Hipòtesi: y''(i) = aa y(i+1) + bb y(i) + cc y(i-1) \*)

```
y[x_] = a + b x + c x2 ;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-h] + bb y[0] + cc y[h];
Solve[{Coefficient[dcy[x] - dc, a] == 0,
Coefficient[dcy[x] - dc, b] == 0, Coefficient[dcy[x] - dc, c] == 0}, {aa, bb, cc}]
{{bb → -2/h2, aa → 1/h2, cc → 1/h2}}
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(* Quoficients per a la segon derivada central a 5 punts *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 4 *)
(* Hipòtesi: y''(i)= aa y(i+2) + bb y(i+1) + cc y(i) + dd y(i-1) + ee y(i-2)    *)

y[x_] = a + b x + c x2 + d x3 + e x4 ;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-2 h] + bb y[- h] + cc y[0] + dd y[h] + ee y[2 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0}, {aa, bb, cc, dd, ee}]

{cc → - $\frac{5}{2 h^2}$ , aa → - $\frac{1}{12 h^2}$ , bb →  $\frac{4}{3 h^2}$ , dd →  $\frac{4}{3 h^2}$ , ee → - $\frac{1}{12 h^2}$ }

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(* Quoficients per a la segon derivada central a set punts *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 6 *)
(* Hipòtesi: y''(i)= aa y(i+3) + bb y(i+2) + cc y(i+1) + dd y(i) + ee y(i-1) + ff y(i-2) + gg y(i-3)    *)

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-3 h] + bb y[-2 h] + cc y[-h] + dd y[0] + ee y[h] + ff y[2 h] + gg y[3 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0}, {aa, bb, cc, dd, ee, ff, gg}]

{dd → - $\frac{49}{18 h^2}$ , aa →  $\frac{1}{90 h^2}$ , bb → - $\frac{3}{20 h^2}$ , cc →  $\frac{3}{2 h^2}$ , ee →  $\frac{3}{2 h^2}$ , ff → - $\frac{3}{20 h^2}$ , gg →  $\frac{1}{90 h^2}$ }
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```
(* Quocients per a la segon derivada central a nou punts *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 6 *)
(* Hipòtesi:
y''(i) = aa y(i+4) + bb y(i+3) + cc y(i+2) + dd y(i+1) + ee y(i) + ff y(i-1)
+ gg y(i-2) + mm y(i-3) + nn y(i-4) *)

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-4 h] + bb y[-3 h] + cc y[-2 h] +
dd y[-h] + ee y[0] + ff y[h] + gg y[2 h] + mm y[3 h] + nn y[4 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
Coefficient[dcy[x] - dc, n] == 0}, {aa, bb, cc, dd, ee, ff, gg, mm, nn}]
```

$$\left\{ \begin{array}{l} ee \rightarrow -\frac{205}{72 h^2}, aa \rightarrow -\frac{1}{560 h^2}, bb \rightarrow \frac{8}{315 h^2}, cc \rightarrow -\frac{1}{5 h^2}, \\ dd \rightarrow \frac{8}{5 h^2}, ff \rightarrow \frac{8}{5 h^2}, gg \rightarrow -\frac{1}{5 h^2}, mm \rightarrow \frac{8}{315 h^2}, nn \rightarrow -\frac{1}{560 h^2} \end{array} \right\}$$


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(* Quocients per a la segona derivada central a 11 punts *)
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(* Hipòtesi:
y''(i) = aa y(i+5) + bb y(i+4) + cc y(i+3) + dd y(i+2) + ee y(i+1) + ff y(i)
+ gg y(i-1) + mm y(i-2) + nn y(i-3)
+ pp y(i-4) + qq y(i-5) *)

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-5 h] + bb y[-4 h] + cc y[-3 h] + dd y[-2 h] +
ee y[-h] + ff y[0] + gg y[h] + mm y[2 h] + nn y[3 h] + pp y[4 h] + qq y[5 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
Coefficient[dcy[x] - dc, q] == 0}, {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq}]
```

$$\left\{ \begin{array}{l} ff \rightarrow -\frac{5269}{1800 h^2}, aa \rightarrow \frac{1}{3150 h^2}, bb \rightarrow -\frac{5}{1008 h^2}, cc \rightarrow \frac{5}{126 h^2}, dd \rightarrow -\frac{5}{21 h^2}, \\ ee \rightarrow \frac{5}{3 h^2}, gg \rightarrow \frac{5}{3 h^2}, mm \rightarrow -\frac{5}{21 h^2}, nn \rightarrow \frac{5}{126 h^2}, pp \rightarrow -\frac{5}{1008 h^2}, qq \rightarrow \frac{1}{3150 h^2} \end{array} \right\}$$


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(\* Quocients per a la segona derivada central a 13 punts \*)

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y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10 + r x11 + s x12;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-6 h] + bb y[-5 h] + cc y[-4 h] + dd y[-3 h] + ee y[-2 h] + ff y[-h] +
    gg y[0] + mm y[h] + nn y[2 h] + pp y[3 h] + qq y[4 h] + rr y[5 h] + ss y[6 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
    Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
    Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
    Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
    Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
    Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
    Coefficient[dcy[x] - dc, s] == 0}, {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss}]

```

$$\left\{ \begin{array}{l} gg \rightarrow -\frac{5369}{1800 h^2}, aa \rightarrow -\frac{1}{16632 h^2}, bb \rightarrow \frac{2}{1925 h^2}, \\ cc \rightarrow -\frac{1}{112 h^2}, dd \rightarrow \frac{10}{189 h^2}, ee \rightarrow -\frac{15}{56 h^2}, ff \rightarrow \frac{12}{7 h^2}, mm \rightarrow \frac{12}{7 h^2}, \\ nn \rightarrow -\frac{15}{56 h^2}, pp \rightarrow \frac{10}{189 h^2}, qq \rightarrow -\frac{1}{112 h^2}, rr \rightarrow \frac{2}{1925 h^2}, ss \rightarrow -\frac{1}{16632 h^2} \end{array} \right\}$$

(\* Quocients per a la segona derivada central a 15 punts \*)

```

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 +
    g x6 + m x7 + n x8 + p x9 + q x10 + r x11 + s x12 + t x13 + u x14;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] :=
    aa y[-7 h] + bb y[-6 h] + cc y[-5 h] + dd y[-4 h] + ee y[-3 h] + ff y[-2 h] + gg y[-h] +
    mm y[0] + nn y[h] + pp y[2 h] + qq y[3 h] + rr y[4 h] + ss y[5 h] + tt y[6 h] + uu y[7 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
    Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
    Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
    Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
    Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
    Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
    Coefficient[dcy[x] - dc, s] == 0, Coefficient[dcy[x] - dc, t] == 0,
    Coefficient[dcy[x] - dc, u] == 0},
    {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu}]

```

$$\left\{ \begin{array}{l} mm \rightarrow -\frac{266681}{88200 h^2}, aa \rightarrow \frac{1}{84084 h^2}, bb \rightarrow -\frac{7}{30888 h^2}, cc \rightarrow \frac{7}{3300 h^2}, \\ dd \rightarrow -\frac{7}{528 h^2}, ee \rightarrow \frac{7}{108 h^2}, ff \rightarrow -\frac{7}{24 h^2}, gg \rightarrow \frac{7}{4 h^2}, nn \rightarrow \frac{7}{4 h^2}, pp \rightarrow -\frac{7}{24 h^2}, \\ qq \rightarrow \frac{7}{108 h^2}, rr \rightarrow -\frac{7}{528 h^2}, ss \rightarrow \frac{7}{3300 h^2}, tt \rightarrow -\frac{7}{30888 h^2}, uu \rightarrow \frac{1}{84084 h^2} \end{array} \right\}$$

(\* Quocients per a la segona derivada central a 17 punts \*)

```

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 +
        m x7 + n x8 + p x9 + q x10 + r x11 + s x12 + t x13 + u x14 + v x15 + z x16;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-8 h] + bb y[-7 h] + cc y[-6 h] + dd y[-5 h] +
            ee y[-4 h] + ff y[-3 h] + gg y[-2 h] + mm y[-h] + nn y[0] + pp y[h] +
            qq y[2 h] + rr y[3 h] + ss y[4 h] + tt y[5 h] + uu y[6 h] + vv y[7 h] + zz y[8 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
       Coefficient[dcy[x] - dc, c] == 0,
       Coefficient[dcy[x] - dc, d] == 0, Coefficient[dcy[x] - dc, e] == 0,
       Coefficient[dcy[x] - dc, f] == 0, Coefficient[dcy[x] - dc, g] == 0,
       Coefficient[dcy[x] - dc, m] == 0, Coefficient[dcy[x] - dc, n] == 0,
       Coefficient[dcy[x] - dc, p] == 0, Coefficient[dcy[x] - dc, q] == 0,
       Coefficient[dcy[x] - dc, r] == 0, Coefficient[dcy[x] - dc, s] == 0,
       Coefficient[dcy[x] - dc, t] == 0, Coefficient[dcy[x] - dc, u] == 0,
       Coefficient[dcy[x] - dc, v] == 0, Coefficient[dcy[x] - dc, z] == 0},
      {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz}]
{nn → - $\frac{1077749}{352800 h^2}$ , aa → - $\frac{1}{411840 h^2}$ , bb →  $\frac{16}{315315 h^2}$ , cc → - $\frac{2}{3861 h^2}$ , dd →  $\frac{112}{32175 h^2}$ ,
 ee → - $\frac{7}{396 h^2}$ , ff →  $\frac{112}{1485 h^2}$ , gg → - $\frac{14}{45 h^2}$ , mm →  $\frac{16}{9 h^2}$ , pp →  $\frac{16}{9 h^2}$ , qq → - $\frac{14}{45 h^2}$ , rr →  $\frac{112}{1485 h^2}$ ,
 ss → - $\frac{7}{396 h^2}$ , tt →  $\frac{112}{32175 h^2}$ , uu → - $\frac{2}{3861 h^2}$ , vv →  $\frac{16}{315315 h^2}$ , zz → - $\frac{1}{411840 h^2}\}$ }
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(\* Quocients per a la segona derivada central a 19 punts \*)

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y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 +
        p x9 + q x10 + r x11 + s x12 + t x13 + u x14 + v x15 + z x16 + j x17 + k x18;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-9 h] + bb y[-8 h] + cc y[-7 h] + dd y[-6 h] + ee y[-5 h] +
            ff y[-4 h] + gg y[-3 h] + mm y[-2 h] + nn y[-h] + pp y[0] + qq y[h] + rr y[2 h] +
            ss y[3 h] + tt y[4 h] + uu y[5 h] + vv y[6 h] + zz y[7 h] + jj y[8 h] + kk y[9 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
       Coefficient[dcy[x] - dc, c] == 0,
       Coefficient[dcy[x] - dc, d] == 0, Coefficient[dcy[x] - dc, e] == 0,
       Coefficient[dcy[x] - dc, f] == 0, Coefficient[dcy[x] - dc, g] == 0,
       Coefficient[dcy[x] - dc, m] == 0, Coefficient[dcy[x] - dc, n] == 0,
       Coefficient[dcy[x] - dc, p] == 0, Coefficient[dcy[x] - dc, q] == 0,
       Coefficient[dcy[x] - dc, r] == 0, Coefficient[dcy[x] - dc, s] == 0,
       Coefficient[dcy[x] - dc, t] == 0, Coefficient[dcy[x] - dc, u] == 0,
       Coefficient[dcy[x] - dc, v] == 0, Coefficient[dcy[x] - dc, z] == 0,
       Coefficient[dcy[x] - dc, j] == 0, Coefficient[dcy[x] - dc, k] == 0},
      {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz, jj, kk}]
{pp → - $\frac{9778141}{3175200 h^2}$ , aa →  $\frac{1}{1969110 h^2}$ , bb → - $\frac{9}{777920 h^2}$ , cc →  $\frac{9}{70070 h^2}$ ,
 dd → - $\frac{2}{2145 h^2}$ , ee →  $\frac{18}{3575 h^2}$ , ff → - $\frac{63}{2860 h^2}$ , gg →  $\frac{14}{165 h^2}$ , mm → - $\frac{18}{55 h^2}$ ,
 nn →  $\frac{9}{5 h^2}$ , qq →  $\frac{9}{5 h^2}$ , rr → - $\frac{18}{55 h^2}$ , ss →  $\frac{14}{165 h^2}$ , tt → - $\frac{63}{2860 h^2}$ , uu →  $\frac{18}{3575 h^2}$ ,
 vv → - $\frac{2}{2145 h^2}$ , zz →  $\frac{9}{70070 h^2}$ , jj → - $\frac{9}{777920 h^2}$ , kk →  $\frac{1}{1969110 h^2}\}$ }
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(* Quoficients per a la segona derivada central a 21 punts *)
y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10 +
r x11 + s x12 + t x13 + u x14 + v x15 + z x16 + j x17 + k x18 + ab x19 + ac x20;
dc = D[y[x], {x, 2}] /. x → 0;
dcy[x_] := aa y[-10 h] + bb y[-9 h] + cc y[-8 h] + dd y[-7 h] + ee y[-6 h] + ff y[-5 h] +
gg y[-4 h] + mm y[-3 h] + nn y[-2 h] + pp y[-h] + qq y[0] + rr y[h] + ss y[2 h] + tt y[3 h] +
uu y[4 h] + vv y[5 h] + zz y[6 h] + jj y[7 h] + kk y[8 h] + abab y[9 h] + acac y[10 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
Coefficient[dcy[x] - dc, s] == 0, Coefficient[dcy[x] - dc, t] == 0,
Coefficient[dcy[x] - dc, u] == 0, Coefficient[dcy[x] - dc, v] == 0,
Coefficient[dcy[x] - dc, z] == 0, Coefficient[dcy[x] - dc, jj] == 0,
Coefficient[dcy[x] - dc, kk] == 0, Coefficient[dcy[x] - dc, ab] == 0,
Coefficient[dcy[x] - dc, ac] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz, jj, kk, abab, acac}]
{ {qq → -1968 329 / 635 040 h2, aa → -1 / 9237 800 h2, bb → 10 / 3741 309 h2, cc → -5 / 155 584 h2, dd → 30 / 119 119 h2,
ee → -5 / 3432 h2, ff → 24 / 3575 h2, gg → -15 / 572 h2, mm → 40 / 429 h2, nn → -15 / 44 h2, pp → 20 / 11 h2,
rr → 20 / 11 h2, ss → -15 / 44 h2, tt → 40 / 429 h2, uu → -15 / 572 h2, vv → 24 / 3575 h2, zz → -5 / 3432 h2,
jj → 30 / 119 119 h2, kk → -5 / 155 584 h2, abab → 10 / 3741 309 h2, acac → -1 / 9237 800 h2} }
(*-----*)

```

## Fòrmules de la tercer derivada en diferències finites

```
(* Quoficients per a la tercera derivada central a 3 punts (aquesta NO existeix!) *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 3 *)
(* Hipòtesi: y'''(i) = aa y(i+1) + bb y(i) + cc y(i-1)    *)

y[x_] = a + b x + c x2 ;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-2 h] + bb y[-h] + cc y[0] ;
Solve[{Coefficient[dcy[x] - dc, a] == 0,
Coefficient[dcy[x] - dc, b] == 0, Coefficient[dcy[x] - dc, c] == 0}, {aa, bb, cc}]
{{cc → 0, aa → 0, bb → 0}}
```

(\* Quoficients per a la tercera derivada central a 5 punts \*)

(\* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 4 \*)

(\* Hipòtesi:  $y'''(i) = aa y(i+2) + bb y(i+1) + cc y(i) + dd y(i-1) + ee y(i-2)$  \*)

$$y[x_] = a + b x + c x^2 + d x^3 + e x^4 ;$$

$$dc = D[y[x], \{x, 3\}] /. x \rightarrow 0;$$

$$dcy[x_] := aa y[-2 h] + bb y[-h] + cc y[0] + dd y[h] + ee y[2 h] ;$$

$$Solve[\{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,$$

$$Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,$$

$$Coefficient[dcy[x] - dc, e] == 0\}, \{aa, bb, cc, dd, ee\}]$$

$$\left\{ \left\{ cc \rightarrow 0, aa \rightarrow -\frac{1}{2 h^3}, bb \rightarrow \frac{1}{h^3}, dd \rightarrow -\frac{1}{h^3}, ee \rightarrow \frac{1}{2 h^3} \right\} \right\}$$

(\* Quoficients per a la tercera derivada central a 7 punts \*)

(\* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 5 \*)

(\* Hipòtesi:  $y'''(i) =$

$aa y(i+3) + bb y(i+2) + cc y(i+1) + dd y(i) + ee y(i-1) + ff(i-2) + gg(i-3)$  \*)

$$y[x_] = a + b x + c x^2 + d x^3 + e x^4 + f x^5 + g x^6 ;$$

$$dc = D[y[x], \{x, 3\}] /. x \rightarrow 0;$$

$$dcy[x_] := aa y[-3 h] + bb y[-2 h] + cc y[-h] + dd y[0] + ee y[h] + ff y[2 h] + gg y[3 h] ;$$

$$Solve[\{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,$$

$$Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,$$

$$Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,$$

$$Coefficient[dcy[x] - dc, g] == 0\}, \{aa, bb, cc, dd, ee, ff, gg\}]$$

$$\left\{ \left\{ dd \rightarrow 0, aa \rightarrow \frac{1}{8 h^3}, bb \rightarrow -\frac{1}{h^3}, cc \rightarrow \frac{13}{8 h^3}, ee \rightarrow -\frac{13}{8 h^3}, ff \rightarrow \frac{1}{h^3}, gg \rightarrow -\frac{1}{8 h^3} \right\} \right\}$$

(\* Quoficients per a la tercera derivada central a 9 punts \*)

(\* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 6 \*)

(\* Hipòtesi:  $y'''(i) = aa y(i+3) + bb y(i+2) + cc y(i+1) + dd y(i) + ee y(i-1) +$

$ff(i-2) + gg(i-3) + ff(i-2) + gg(i-3) + mm y(i-3) + nn y(i-4)$  \*)

$$y[x_] = a + b x + c x^2 + d x^3 + e x^4 + f x^5 + g x^6 + m x^7 + n x^8 ;$$

$$dc = D[y[x], \{x, 3\}] /. x \rightarrow 0;$$

$$dcy[x_] := aa y[-4 h] + bb y[-3 h] + cc y[-2 h] +$$

$$dd y[-h] + ee y[0] + ff y[h] + gg y[2 h] + mm y[3 h] + nn y[4 h] ;$$

$$Solve[\{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,$$

$$Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,$$

$$Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,$$

$$Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,$$

$$Coefficient[dcy[x] - dc, n] == 0\}, \{aa, bb, cc, dd, ee, ff, gg, mm, nn\}]$$

$$\left\{ \left\{ ee \rightarrow 0, aa \rightarrow -\frac{7}{240 h^3}, bb \rightarrow \frac{3}{10 h^3}, cc \rightarrow -\frac{169}{120 h^3}, dd \rightarrow \frac{61}{30 h^3}, ff \rightarrow -\frac{61}{30 h^3}, gg \rightarrow \frac{169}{120 h^3}, mm \rightarrow -\frac{3}{10 h^3}, nn \rightarrow \frac{7}{240 h^3} \right\} \right\}$$

```
(* Quocients per a la tercera derivada central a 11 punts *)
(* Hipòtesi: la fórmula ha de ser exacta per al polinomi de grau 7 *)
(* Hipòtesi: y'''(i) = aa y(i+5) + bb y(i+4) + cc y(i+3) +
   dd y(i+2) + ee y(i+1) + ff y(i) + gg y(i-1) + mm y(i-2) + nn y(i-3)
   + pp y(i-4) + qq y(i-5) *)

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-5 h] + bb y[-4 h] + cc y[-3 h] + dd y[-2 h] +
   ee y[-h] + ff y[0] + gg y[h] + mm y[2 h] + nn y[3 h] + pp y[4 h] + qq y[5 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
   Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
   Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
   Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
   Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
   Coefficient[dcy[x] - dc, q] == 0}, {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq}]
{{ff → 0, aa → 41/6048 h3, bb → -1261/(15120 h3), cc → 541/(1120 h3), dd → -4369/(2520 h3), ee → 1669/(720 h3),
   gg → -1669/(720 h3), mm → 4369/(2520 h3), nn → -541/(1120 h3), pp → 1261/(15120 h3), qq → -41/(6048 h3)} }

(* Quocients per a la tercera derivada central a 13 punts *)
y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10 + r x11 + s x12;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-6 h] + bb y[-5 h] + cc y[-4 h] + dd y[-3 h] + ee y[-2 h] + ff y[-h] +
   gg y[0] + mm y[h] + nn y[2 h] + pp y[3 h] + qq y[4 h] + rr y[5 h] + ss y[6 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
   Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
   Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
   Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
   Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
   Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
   Coefficient[dcy[x] - dc, s] == 0}, {aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss}]
{{gg → 0, aa → -479/(302400 h3), bb → 19/(840 h3), cc → -643/(4200 h3),
   dd → 4969/(7560 h3), ee → -4469/(2240 h3), ff → 1769/(700 h3), mm → -1769/(700 h3), nn → 4469/(2240 h3),
   pp → -4969/(7560 h3), qq → 643/(4200 h3), rr → -19/(840 h3), ss → 479/(302400 h3)} }
```

(\* Quocients per a la tercera derivada central a 15 punts \*)

```

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 +
         g x6 + m x7 + n x8 + p x9 + q x10 + r x11 + s x12 + t x13 + u x14;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] :=
  aa y[-7 h] + bb y[-6 h] + cc y[-5 h] + dd y[-4 h] + ee y[-3 h] + ff y[-2 h] + gg y[-h] +
  mm y[0] + nn y[h] + pp y[2 h] + qq y[3 h] + rr y[4 h] + ss y[5 h] + tt y[6 h] + uu y[7 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
  Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
  Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
  Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
  Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
  Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
  Coefficient[dcy[x] - dc, s] == 0, Coefficient[dcy[x] - dc, t] == 0,
  Coefficient[dcy[x] - dc, u] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu}]

{mm → 0, aa → 59 / 158 400 h3, bb → -20137 / 3 326 400 h3, cc → 2077 / 44 352 h3, dd → -31 957 / 138 600 h3,
ee → 247 081 / 302 400 h3, ff → -222 581 / 100 800 h3, gg → 90 281 / 33 600 h3, nn → -90 281 / 33 600 h3, pp → 222 581 / 100 800 h3,
qq → -247 081 / 302 400 h3, rr → 31 957 / 138 600 h3, ss → -2077 / 44 352 h3, tt → 20137 / 3 326 400 h3, uu → -59 / 158 400 h3} }

```

(\* Quocients per a la tercera derivada central a 17 punts \*)

```

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 +
         m x7 + n x8 + p x9 + q x10 + r x11 + s x12 + t x13 + u x14 + v x15 + z x16;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-8 h] + bb y[-7 h] + cc y[-6 h] + dd y[-5 h] +
  ee y[-4 h] + ff y[-3 h] + gg y[-2 h] + mm y[-h] + nn y[0] + pp y[h] +
  qq y[2 h] + rr y[3 h] + ss y[4 h] + tt y[5 h] + uu y[6 h] + vv y[7 h] + zz y[8 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
  Coefficient[dcy[x] - dc, c] == 0,
  Coefficient[dcy[x] - dc, d] == 0, Coefficient[dcy[x] - dc, e] == 0,
  Coefficient[dcy[x] - dc, f] == 0, Coefficient[dcy[x] - dc, g] == 0,
  Coefficient[dcy[x] - dc, m] == 0, Coefficient[dcy[x] - dc, n] == 0,
  Coefficient[dcy[x] - dc, p] == 0, Coefficient[dcy[x] - dc, q] == 0,
  Coefficient[dcy[x] - dc, r] == 0, Coefficient[dcy[x] - dc, s] == 0,
  Coefficient[dcy[x] - dc, t] == 0, Coefficient[dcy[x] - dc, u] == 0,
  Coefficient[dcy[x] - dc, v] == 0, Coefficient[dcy[x] - dc, z] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz}]

{nn → 0, aa → -266 681 / 3 027 024 000 h3, bb → 21 701 / 13 513 500 h3, cc → -1 058 149 / 75 675 600 h3, dd → 41 981 / 540 540 h3,
ee → -1 033 649 / 3 326 400 h3, ff → 999 349 / 1 039 500 h3, gg → -901 349 / 378 000 h3, mm → 372 149 / 132 300 h3,
pp → -372 149 / 132 300 h3, qq → 901 349 / 378 000 h3, rr → -999 349 / 1 039 500 h3, ss → 1 033 649 / 3 326 400 h3,
tt → -41 981 / 540 540 h3, uu → 1 058 149 / 75 675 600 h3, vv → -21 701 / 13 513 500 h3, zz → 266 681 / 3 027 024 000 h3} }

```

```
(* Quocients per a la tercera derivada central a 19 punts *)
y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 +
p x9 + q x10 + r x11 + s x12 + t x13 + u x14 + v x15 + z x16 + j x17 + k x18;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-9 h] + bb y[-8 h] + cc y[-7 h] + dd y[-6 h] + ee y[-5 h] +
ff y[-4 h] + gg y[-3 h] + mm y[-2 h] + nn y[-h] + pp y[0] + qq y[h] + rr y[2 h] +
ss y[3 h] + tt y[4 h] + uu y[5 h] + vv y[6 h] + zz y[7 h] + jj y[8 h] + kk y[9 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0,
Coefficient[dcy[x] - dc, d] == 0, Coefficient[dcy[x] - dc, e] == 0,
Coefficient[dcy[x] - dc, f] == 0, Coefficient[dcy[x] - dc, g] == 0,
Coefficient[dcy[x] - dc, m] == 0, Coefficient[dcy[x] - dc, n] == 0,
Coefficient[dcy[x] - dc, p] == 0, Coefficient[dcy[x] - dc, q] == 0,
Coefficient[dcy[x] - dc, r] == 0, Coefficient[dcy[x] - dc, s] == 0,
Coefficient[dcy[x] - dc, t] == 0, Coefficient[dcy[x] - dc, u] == 0,
Coefficient[dcy[x] - dc, v] == 0, Coefficient[dcy[x] - dc, z] == 0,
Coefficient[dcy[x] - dc, j] == 0, Coefficient[dcy[x] - dc, k] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz, jj, kk}]
{pp → 0, aa → 63 397 / 3 027 024 000 h3, bb → -10 949 / 25 872 000 h3, cc → 196 909 / 48 048 000 h3, dd → -9 601 741 / 378 378 000 h3,
ee → 5861 / 51 744 h3, ff → -9 381 241 / 24 024 000 h3, gg → 9 072 541 / 8 316 000 h3, mm → -8 190 541 / 3 234 000 h3, nn → 3 427 741 / 1 176 000 h3,
qq → -3 427 741 / 1 176 000 h3, rr → 8 190 541 / 3 234 000 h3, ss → -9 072 541 / 8 316 000 h3, tt → 9 381 241 / 24 024 000 h3, uu → -5861 / 51 744 h3,
vv → 9 601 741 / 378 378 000 h3, zz → -196 909 / 48 048 000 h3, jj → 10 949 / 25 872 000 h3, kk → -63 397 / 3 027 024 000 h3} }
```

(\* Quocients per a la tercera derivada central a 21 punts \*)

```

y[x_] = a + b x + c x2 + d x3 + e x4 + f x5 + g x6 + m x7 + n x8 + p x9 + q x10 +
r x11 + s x12 + t x13 + u x14 + v x15 + z x16 + j x17 + k x18 + ab x19 + ac x20;
dc = D[y[x], {x, 3}] /. x → 0;
dcy[x_] := aa y[-10 h] + bb y[-9 h] + cc y[-8 h] + dd y[-7 h] + ee y[-6 h] + ff y[-5 h] +
gg y[-4 h] + mm y[-3 h] + nn y[-2 h] + pp y[-h] + qq y[0] + rr y[h] + ss y[2 h] + tt y[3 h] +
uu y[4 h] + vv y[5 h] + zz y[6 h] + jj y[7 h] + kk y[8 h] + abab y[9 h] + acac y[10 h];
Solve[{Coefficient[dcy[x] - dc, a] == 0, Coefficient[dcy[x] - dc, b] == 0,
Coefficient[dcy[x] - dc, c] == 0, Coefficient[dcy[x] - dc, d] == 0,
Coefficient[dcy[x] - dc, e] == 0, Coefficient[dcy[x] - dc, f] == 0,
Coefficient[dcy[x] - dc, g] == 0, Coefficient[dcy[x] - dc, m] == 0,
Coefficient[dcy[x] - dc, n] == 0, Coefficient[dcy[x] - dc, p] == 0,
Coefficient[dcy[x] - dc, q] == 0, Coefficient[dcy[x] - dc, r] == 0,
Coefficient[dcy[x] - dc, s] == 0, Coefficient[dcy[x] - dc, t] == 0,
Coefficient[dcy[x] - dc, u] == 0, Coefficient[dcy[x] - dc, v] == 0,
Coefficient[dcy[x] - dc, z] == 0, Coefficient[dcy[x] - dc, jj] == 0,
Coefficient[dcy[x] - dc, kk] == 0, Coefficient[dcy[x] - dc, ab] == 0,
Coefficient[dcy[x] - dc, ac] == 0},
{aa, bb, cc, dd, ee, ff, gg, mm, nn, pp, qq, rr, ss, tt, uu, vv, zz, jj, kk, abab, acac}]
{q q → 0, aa → -514639/102918816000 h3, bb → 11419/102918816 h3, cc → -487121/411675264 h3,
dd → 5663/700128 h3, ee → -1933049/48432384 h3, ff → 9587629/63063000 h3, gg → -1888949/4036032 h3,
mm → 1827209/1513512 h3, nn → 1650809/620928 h3, pp → 698249/232848 h3, rr → -698249/232848 h3, ss → 1650809/620928 h3,
tt → -1827209/1513512 h3, uu → 1888949/4036032 h3, vv → -9587629/63063000 h3, zz → 1933049/48432384 h3,
jj → -5663/700128 h3, kk → 487121/411675264 h3, abab → -11419/102918816 h3, acac → 514639/102918816000 h3}]}

```