## Newton's Divided Difference Interpolation Formula

**Interpolation** is an estimation of a value within two known values in a sequence of values. **Newton's divided difference interpolation formula** is an interpolation technique used when the interval difference is not same for all sequence of values.

Suppose  $f(x_0)$ ,  $f(x_1)$ ,  $f(x_2)$ ..... $f(x_n)$  be the (n+1) values of the function y=f(x) corresponding to the arguments  $x=x_0$ ,  $x_1$ ,  $x_2...x_n$ , where interval differences are not same

Then the first divided difference is given by

$$f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

The second divided difference is given by

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$$

and so on...

Divided differences are symmetric with respect to the arguments i.e **independent of the order of arguments.** 

so,

 $f[x_0, x_1] = f[x_1, x_0]$ 

 $f[x_0, x_1, x_2] = f[x_2, x_1, x_0] = f[x_1, x_2, x_0]$ 

By using first divided difference, second divided difference as so on .A table is formed which is called the divided difference table.

## **Divided difference table:**

xi	fi	F(xi,xj)	F(xi,xj,xk)
x1	f1		
		$f[x1,x2] = \frac{f2-f1}{x2-x1}$	
x2	f2		f[x1,x2,x3]=f <u>[x3,x2]-f[x2-x1]</u> x3-x1
		$f[x2,x3] = \frac{f3-f2}{x3-x2}$	
x3	f3		

## NEWTON'S DIVIDED DIFFERENCE INTERPOLATION FORMULA

$$\begin{aligned} f(x) &= f(x_0) + (x - x_0) f[x_0, x_1] + (x - x_0)(x - x_1) f[x_0, x_1, x_2] + \dots + \\ (x - x_0)(x - x_1) \dots (x - x_{k-1}) f[x_0, x_1, x_2 \dots x_k] \end{aligned}$$

## Examples:

Input : Value at 7							
	x	5	6	9	11		
	Y=f(x)	12	13	14	16		

Output :

×	y=f(x)	f[xi,xj]	f[xi,xj,xk]	f[xi,xj,xk,xl]
5	12			
		1		
6	13		<u>-1</u> 6	
		<u>1</u> 3		<u>1</u> 20
9	14		2 15	
		1		
11	16			

Value at 7 is 13.47