

1 I TEy4V3V3J; R\$NFs< !@ :EY: 9J ,

K\% I%-%e%a% s% H\$G\$Q NumRu::Derivative \$@j5A\$5\$1\$k threepoints_O2nd_deriv
\$GMQ\$ \$\$KI TEy4V3V3J; R\$NFs< !@ :EY: 9J , \$K\$D\$ \$\$F\$ ^\$H\$a\$k \$3\$N: 9J , \$O6KC<\$KI TEy
4V3V\$G\$O\$J\$ %G! <% ?\$KB\$ 7\$FFs< !@ :EY\$N: 9J , \$m?\$ (\$k\$b\$N\$G\$ "\$k

: #, 4X? t $f(x)$ \$r, ?tNs $x_n(x_0, x_1, \dots, x_i, \dots, x_n)$ >e\$KN%; 62=\$9\$k

$$f_i \equiv f(x_i) \quad (1.1)$$

$$t \equiv (x_{i+1} - x_i) \quad (1.2)$$

$$s \equiv (x_i - x_{i-1}) \quad (1.3)$$

\$3\$3\$G, s \$Ht \$O\$ [\$\F1\$8%*! <@! <\$NCM\$G\$ "\$k>19g\$ rA [D j\$ 7\$F5DO@r? J\$a\$k

\$3\$3\$G, $f(x)$ \$r3F3J; RE@6aK5\$K\$F%F%\$%i! <E83+\$9\$k

$$f(x_{i+1}) - f(x_i) = tf'(x_i) + \frac{t^2}{2}f''(x_i) + O(t^3) \quad (1.4)$$

$$f(x_{i-1}) - f(x_i) = -sf'(x_i) + \frac{s^2}{2}f''(x_i) + O(s^3) \quad (1.5)$$

\$3\$3\$G, $f'(x_i), f''(x_i)$ \$O\$=\$1\$>\$1x_i\$ \$K\$*\$1\$k, f \$Nx\$ \$K4X\$9\$k013, \$*\$h\$F\$3, \$NHyJ,
9`, $O(t^3)$ \$Ot^3\$ \$N%*! <@! <\$NCM\$ rI=\$9. N<O\$+\$i f'' \$N9`\$r>C5n\$9\$k\$?\$a\$K, $s^2 \times (1.4)$
- $t^2 \times (1.5)$ \$r7W; ;\$9\$k\$H,

$$s^2 f_{i+1} + (t^2 - s^2) f_i - t^2 f_{i-1} = (s^2 + st^2) f'(x_i) + s^2 O(t^3) + t^2 O(s^3) \quad (1.6)$$

\$H\$J\$k >e<0\$ nJQ7A\$7\$F

$$\frac{s^2 f_{i+1} + (t^2 - s^2) f_i - t^2 f_{i-1}}{st(s+t)} = f'(x_i) + \frac{O(s^2 t^3) + O(t^2 s^3)}{st(s+t)} \quad (1.7)$$

$$= O(t^2). \quad (1.8)$$

\$3\$1\$h\$j, 2 < !@ :EY: 9J , \$N8x<0\$O

$$f'(x_i) = \frac{s^2 f_{i+1} + (t^2 - s^2) f_i - t^2 f_{i-1}}{st(s+t)} \quad (1.9)$$

\$H=q\$ /\$3\$H\$, \$G\$-\$k