DIVIDED DIFFERENCES AND DETERMINANTS

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In problem 24, Chapter 5, of Kellison's "Fundamentals of Numerical Analysis" it is indicated how a divided difference can be expressed as a ratio of two determinants. This method works well also in the case where some of the arguments of collocation coincide. Example:

$$\int_{x,x,x,y,y}^{5} f(z) = \begin{cases} 1 & x & x^{2} & x^{3} & x^{4} & f(x) \\ 0 & 1 & 2x & 3x^{2} & 4x^{3} & f'(x) \\ 0 & 0 & 2 & 6x & 12x^{2} & f''(x) \\ 1 & y & y^{2} & y^{3} & y^{4} & f(y) \\ 0 & 1 & 2y & 3y^{2} & 4y^{3} & f'(y) \\ 1 & z & z^{2} & z^{3} & z^{4} & f(z) \end{cases}$$

$$\begin{vmatrix} 1 & x & x^{2} & x^{3} & x^{4} & x^{5} \\ 0 & 1 & 2x & 3x^{2} & 4x^{3} & 5x^{4} \\ 0 & 0 & 2 & 6x & 12x^{2} & 20x^{3} \\ 1 & y & y^{2} & y^{3} & y^{4} & y^{5} \\ 0 & 1 & 2y & 3y^{2} & 4y^{3} & 5y^{4} \\ 1 & z & z^{2} & z^{3} & z^{4} & z^{5} \end{cases}$$

Thus the rule is: If an argument occurs k times, the derivatives of the corresponding row up to order k-1 should be used in numerator and denominator. Déjà vu?