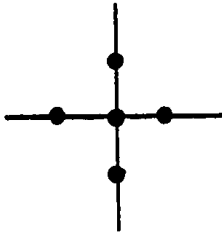


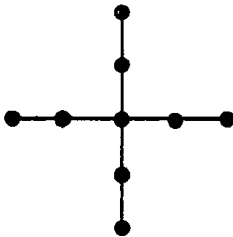
Laplacian

25.3.30



$$\begin{aligned} \nabla^2 u_{0,0} &= \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)_{0,0} \\ &= \frac{1}{h^2} (u_{1,0} + u_{0,1} + u_{-1,0} + u_{0,-1} - 4u_{0,0}) + O(h^2) \end{aligned}$$

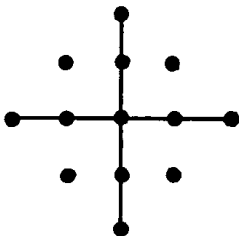
25.3.31



$$\begin{aligned} \nabla^2 u_{0,0} &= \frac{1}{12h^2} [-60u_{0,0} + 16(u_{1,0} + u_{0,1} + u_{-1,0} + u_{0,-1}) \\ &\quad - (u_{2,0} + u_{0,2} + u_{-2,0} + u_{0,-2})] + O(h^4) \end{aligned}$$

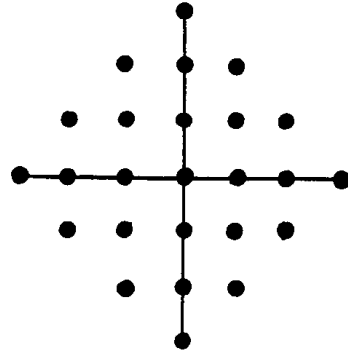
Biharmonic Operator

25.3.32



$$\begin{aligned} \nabla^4 u_{0,0} &= \left(\frac{\partial^4 u}{\partial x^4} + 2 \frac{\partial^4 u}{\partial x^2 \partial y^2} + \frac{\partial^4 u}{\partial y^4} \right)_{0,0} \\ &= \frac{1}{h^4} [20u_{0,0} - 8(u_{1,0} + u_{0,1} + u_{-1,0} + u_{0,-1}) \\ &\quad + 2(u_{1,1} + u_{1,-1} + u_{-1,1} + u_{-1,-1}) \\ &\quad + (u_{0,2} + u_{2,0} + u_{-2,0} + u_{0,-2})] + O(h^2) \end{aligned}$$

25.3.33



$$\begin{aligned} \nabla^4 u_{0,0} &= \frac{1}{6h^4} [-(u_{0,3} + u_{0,-3} + u_{3,0} + u_{-3,0}) \\ &\quad + 14(u_{0,2} + u_{0,-2} + u_{2,0} + u_{-2,0}) \\ &\quad - 77(u_{0,1} + u_{0,-1} + u_{1,0} + u_{-1,0}) \\ &\quad + 184u_{0,0} + 20(u_{1,1} + u_{1,-1} + u_{-1,1} + u_{-1,-1}) \\ &\quad - (u_{1,2} + u_{2,1} + u_{1,-2} + u_{2,-1} + u_{-1,2} + u_{-2,1} \\ &\quad \quad + u_{-1,-2} + u_{-2,-1})] + O(h^4) \end{aligned}$$

25.4. Integration

Trapezoidal Rule

25.4.1

$$\begin{aligned} \int_{x_0}^{x_1} f(x) dx &= \frac{h}{2} (f_0 + f_1) - \frac{1}{2} \int_{x_0}^{x_1} (t - x_0)(x_1 - t) f''(t) dt \\ &= \frac{h}{2} (f_0 + f_1) - \frac{h^3}{12} f''(\xi) \quad (x_0 < \xi < x_1) \end{aligned}$$

Extended Trapezoidal Rule

25.4.2

$$\begin{aligned} \int_{x_0}^{x_m} f(x) dx &= h \left[\frac{f_0}{2} + f_1 + \dots + f_{m-1} + \frac{f_m}{2} \right] \\ &\quad - \frac{mh^3}{12} f''(\xi) \end{aligned}$$

Error Term in Trapezoidal Formula for Periodic Functions

If $f(x)$ is periodic and has a continuous k^{th} derivative, and if the integral is taken over a period, then

$$25.4.3 \quad |\text{Error}| \leq \frac{\text{constant}}{m^k}$$

Modified Trapezoidal Rule

25.4.4

$$\begin{aligned} \int_{x_0}^{x_m} f(x) dx &= h \left[\frac{f_0}{2} + f_1 + \dots + f_{m-1} + \frac{f_m}{2} \right] \\ &\quad + \frac{h}{24} [-f_{-1} + f_1 + f_{m-1} - f_{m+1}] + \frac{11m}{720} h^5 f^{(4)}(\xi) \end{aligned}$$