Formler i numerikk

- La $p(x)$ være et polynom av grad $\leq n$ som interpolerer $f(x)$ i punktene x_i, $i = 0, 1, \ldots, n$. Forutsatt at x og alle nodene ligger i intervallet $[a, b]$, så gjelder

$$f(x) - p(x) = \frac{1}{(n+1)!} f^{(n+1)}(\xi) \prod_{i=0}^{n}(x - x_i)$$

Hvis nodene er jevnt fordelt (inkludert endepunktene), og $|f^{(n+1)}(x)| \leq M$, da gjelder

$$|f(x) - p(x)| \leq \frac{1}{4(n+1)} M \left(\frac{b-a}{n}\right)^{n+1}$$

- Numerisk derivasjon:

$$\begin{aligned}
f'(x) &= \frac{1}{h}(f(x+h) - f(x)) - \frac{1}{2}hf''(\xi) \\
f'(x) &= \frac{1}{h}(f(x) - f(x-h)) + \frac{1}{2}hf''(\xi) \\
f''(x) &= \frac{1}{h^2}(f(x+h) - 2f(x) + f(x-h)) - \frac{1}{12}h^2 f^{(4)}(\xi)
\end{aligned}$$

- Newtons metode for ligningssystemet $\mathbf{f}(\mathbf{x}) = \mathbf{0}$ er gitt ved

$$\begin{aligned}
\mathbf{J}^{(k)} \cdot \Delta\mathbf{x}^{(k)} &= -\mathbf{f}(\mathbf{x}^{(k)}) \\
\mathbf{x}^{(k+1)} &= \mathbf{x}^{(k)} + \Delta\mathbf{x}^{(k)}
\end{aligned}$$

- Iterative teknikker for løsning av et lineært ligningssystem

$$\sum_{j=1}^{n} a_{ij}x_j = b_i, \qquad i = 1, 2, \ldots, n$$

$$\begin{aligned}
\text{Jacobi :} \qquad x_i^{(k+1)} &= \frac{1}{a_{ii}}\left(b_i - \sum_{j=1}^{i-1} a_{ij}x_j^{(k)} - \sum_{j=i+1}^{n} a_{ij}x_j^{(k)}\right) \\
\text{Gauss-Seidel :} \quad x_i^{(k+1)} &= \frac{1}{a_{ii}}\left(b_i - \sum_{j=1}^{i-1} a_{ij}x_j^{(k+1)} - \sum_{j=i+1}^{n} a_{ij}x_j^{(k)}\right)
\end{aligned}$$

- Heuns metode for løsning av $\mathbf{y}' = \mathbf{f}(x, \mathbf{y})$:

$$\begin{aligned}
\mathbf{K}_1 &= h\,\mathbf{f}(x_n,\ \mathbf{y}_n) \\
\mathbf{K}_2 &= h\,\mathbf{f}(x_n + h,\ \mathbf{y}_n + \mathbf{K}_1) \\
\mathbf{y}_{n+1} &= \mathbf{y}_n + \frac{1}{2}(\mathbf{K}_1 + \mathbf{K}_2)
\end{aligned}$$

Se også formlene i Rottmann.

Tabell over Laplacetransformerte

$f(t)$	$\mathcal{L}(f)$
1	$\dfrac{1}{s}$
t	$\dfrac{1}{s^2}$
t^n $(n = 0, 1, 2, \dots)$	$\dfrac{n!}{s^{n+1}}$
e^{at}	$\dfrac{1}{s-a}$
$\cos \omega t$	$\dfrac{s}{s^2+\omega^2}$
$\sin \omega t$	$\dfrac{\omega}{s^2+\omega^2}$
$\cosh at$	$\dfrac{s}{s^2-a^2}$
$\sinh at$	$\dfrac{a}{s^2-a^2}$
$e^{at}\cos \omega t$	$\dfrac{s-a}{(s-a)^2+\omega^2}$
$e^{at}\sin \omega t$	$\dfrac{\omega}{(s-a)^2+\omega^2}$