

۱- تفاضل پیشرو روش اول:

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial}{\partial x} \left(\frac{f_{i,j+1} - f_{i,j}}{\Delta y} \right) + O(\Delta y) = \frac{1}{\Delta y} \left(\frac{\partial f}{\partial x} \Big|_{i,j+1} - \frac{\partial f}{\partial x} \Big|_{i,j} \right) + O(\Delta y) = \\ &= \frac{1}{\Delta y} \left(\frac{f_{i+1,j+1} - f_{i,j+1}}{\Delta x} - \frac{f_{i+1,j} - f_{i,j}}{\Delta x} \right) + O(\Delta x, \Delta y) = \frac{f_{i+1,j+1} - f_{i,j+1} - f_{i+1,j} + f_{i,j}}{\Delta y \Delta x} + O(\Delta x, \Delta y)\end{aligned}$$

۲- تفاضل پیشرو روش دوم:

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial}{\partial y} \left(\frac{f_{i+1,j} - f_{i,j}}{\Delta x} \right) + O(\Delta x) = \frac{1}{\Delta x} \left(\frac{\partial f}{\partial y} \Big|_{i+1,j} - \frac{\partial f}{\partial y} \Big|_{i,j} \right) + O(\Delta x) = \\ &= \frac{1}{\Delta x} \left(\frac{f_{i+1,j+1} - f_{i+1,j}}{\Delta y} - \frac{f_{i,j+1} - f_{i,j}}{\Delta y} \right) + O(\Delta x, \Delta y) = \frac{f_{i+1,j+1} - f_{i+1,j} - f_{i,j+1} + f_{i,j}}{\Delta y \Delta x} + O(\Delta x, \Delta y)\end{aligned}$$

۳- تفاضل پسرو روش اول:

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial}{\partial x} \left(\frac{f_{i,j} - f_{i,j-1}}{\Delta y} \right) + O(\Delta y) = \frac{1}{\Delta y} \left(\frac{\partial f}{\partial x} \Big|_{i,j} - \frac{\partial f}{\partial x} \Big|_{i,j-1} \right) + O(\Delta y) = \\ &= \frac{1}{\Delta y} \left(\frac{f_{i,j} - f_{i-1,j}}{\Delta x} - \frac{f_{i,j-1} - f_{i-1,j-1}}{\Delta x} \right) + O(\Delta x, \Delta y) = \frac{f_{i,j} - f_{i-1,j} - f_{i,j-1} + f_{i-1,j-1}}{\Delta y \Delta x} + O(\Delta x, \Delta y)\end{aligned}$$

۴- تفاضل پسرو روش دوم:

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial}{\partial y} \left(\frac{f_{i,j} - f_{i-1,j}}{\Delta x} \right) + O(\Delta x) = \frac{1}{\Delta x} \left(\frac{\partial f}{\partial y} \Big|_{i,j} - \frac{\partial f}{\partial y} \Big|_{i-1,j} \right) + O(\Delta x) = \\ &= \frac{1}{\Delta x} \left(\frac{f_{i,j} - f_{i,j-1}}{\Delta y} - \frac{f_{i-1,j} - f_{i-1,j-1}}{\Delta y} \right) + O(\Delta x, \Delta y) = \frac{f_{i,j} - f_{i,j-1} - f_{i-1,j} + f_{i-1,j-1}}{\Delta y \Delta x} + O(\Delta x, \Delta y)\end{aligned}$$

۵- تفاضل سنترال روش اول:

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial}{\partial x} \left(\frac{f_{i,j+1} - f_{i,j-1}}{2\Delta y} \right) + O(\Delta y^2) = \frac{1}{2\Delta y} \left(\frac{\partial f}{\partial x} \Big|_{i,j+1} - \frac{\partial f}{\partial x} \Big|_{i,j-1} \right) + O(\Delta y^2) = \\ &= \frac{1}{2\Delta y} \left(\frac{f_{i+1,j+1} - f_{i-1,j+1}}{2\Delta x} - \frac{f_{i+1,j-1} - f_{i-1,j-1}}{2\Delta x} \right) + O(\Delta x^2, \Delta y^2) \\ &= \frac{f_{i+1,j+1} - f_{i-1,j+1} - f_{i+1,j-1} + f_{i-1,j-1}}{4\Delta y \Delta x} + O(\Delta x^2, \Delta y^2)\end{aligned}$$

۶- تفاضل سنترال روش دوم:

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial}{\partial y} \left(\frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} \right) + O(\Delta x^2) = \frac{1}{2\Delta x} \left(\frac{\partial f}{\partial y} \Big|_{i+1,j} - \frac{\partial f}{\partial y} \Big|_{i-1,j} \right) + O(\Delta x^2) =$$

$$\begin{aligned} &= \frac{1}{2\Delta x} \left(\frac{f_{i+1,j+1} - f_{i+1,j-1}}{2\Delta y} - \frac{f_{i-1,j+1} - f_{i-1,j-1}}{2\Delta y} \right) + O(\Delta x^2, \Delta y^2) \\ &= \frac{f_{i+1,j+1} - f_{i+1,j-1} - f_{i-1,j+1} + f_{i-1,j-1}}{4\Delta y\Delta x} + O(\Delta x^2, \Delta y^2) \end{aligned}$$

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