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The numerical differentiation formula, (5.9), then becomes f(x k) = Xn j=0 f(x j)0 j (x k)+ 1 (n+1)! f(n+1)!(ξ x k) Y j=0 j6= k (x k -x j). (5.10) We refer to the formula (5.10) as a differentiation by interpolation algorithm. Example 5.1 We demonstrate how to use the differentiation by integration formula (5.10) in the case where n = 1 ...