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The numerical differentiation formula, (5.9), then becomes $f^{(k)}(x) = \sum_{j=0}^n f(x_j) \prod_{i=0, i \neq j}^n (x - x_i) + 1 / (n+1)! f^{(n+1)}(\xi)$ $x \in [a, b]$ $Y_j = 0$ $j = 0, \dots, n$. (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 $n = 1$...

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A First Course in Numerical Methods
A First Course in Numerical Analysis (International Series in Pure and Applied Mathematics) Ralston, Anthony. Published by McGraw Hill Book Co, NY (1965)

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