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The numerical differentiation formula, (5.9), then becomes $f'(x_k) = \sum_{j=0}^n f(x_j) l_j'(x_k) + \frac{1}{(n+1)!} f^{(n+1)}(\xi) \prod_{j=0}^n (x_k - x_j)$. (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 $n = 1$...

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