

Reading “Finite Difference Equations” by Levy and Lessman. Interesting book. Opens my eyes about a lot of things related to the continuous and discrete cases. The one that struck me today is

$$2^x = (1 + 1)^x = \sum_n \binom{x}{n} = \sum_n \frac{x^n}{n!}.$$

Here  $x^n = x(x-1)\dots(x-n+1)$ , the falling powers of  $x$ . This is a notation due to Knuth; the book uses  $(x)_n$  which I find less clear. The expression akin to the Taylor expansion is

$$f(x_0 + xh) = \sum_n \frac{x^n}{n!} \Delta^n f(x_0),$$

where  $\Delta^n f(x_0)$  is the  $n$  times iterated difference operation  $\Delta f(x) = f(x+h) - f(x)$ . The sum is finite when  $f$  is a polynomial, and is otherwise defined if  $f$  is analytic. The relationships between the difference operator  $\Delta$ , the shift operator  $E = 1 + \Delta$ , and the differentiation  $D$  are expressed as

$$E = e^{hD}$$

and

$$\log(1 + \Delta) = \log E = hD,$$

where the exponential and logarithm signify the usual power series of the operators.