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A. Iserles, A FIRST COURSE in the NUMERICAL ANALYSIS of DEs, Cambridge Texts W. Gear, NUMERICAAL INITIAL VALUE PROBLEMS in ODEs, 1971 The classical reference on theory and applications Lambert, COMPUTATIONAL METHODS for ODEs, 1991

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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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