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results are derived for the Douglas splitting method. Mitchell and D. F. Griffiths, The finite difference method in partial differential equations,

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A finite difference is a mathematical expression of the form $f(x + b) - f(x + a)$. If a finite difference is divided by $b - a$, one gets a difference quotient.

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I've been looking around in Numpy/Scipy for modules containing finite difference functions. However, the closest thing I've found is numpy.gradient(), which is good

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