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The approximation of derivatives by finite differences plays a central role in finite difference methods for the numerical solution of differential equations, especially boundary value problems. Certain recurrence relations can be written as difference equations by replacing iteration notation with finite differences.

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[Von-Neumann Analysis of Finite Difference Schemes](#). Use of Fourier methods in the analysis of finite difference schemes. Fourier methods for the analysis of finite difference schemes are very useful due to their simplicity.