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Manual evaluation

```
x = 4; h = .5;
df_c = (f(x+h)-f(x))/h % forward
df_b_c = (f(x)-f(x-h))/h % backward
h = .25;
df_f = (f(x+h)-f(x))/h % forward finer
df_b_f = (f(x)-f(x-h))/h % backward finer
h = 0.5;
df_f_2_c = (-f(x+2*h)+4*f(x+h)-3*f(x))/(2*h) % Forward O(h2)
df_b2_c = (3*f(x)-4*f(x-h)+f(x-2*h))/(2*h) % Backward O(h2)
df_c2_c = (f(x+h)-f(x-h))/(2*h) % Centered O(h2)
h = 0.25;
df_f_2 = (-f(x+2*h)+4*f(x+h)-3*f(x))/(2*h) % Forward O(h2)
df_b2_f = (3*f(x)-4*f(x-h)+f(x-2*h))/(2*h) % Backward O(h2)
df_c2_f = (f(x+h)-f(x-h))/(2*h) % Centered O(h2)
df_f_c =
   1.6341e+03
df\_b\_c =
  990.0625
df f f =
   1.4421e+03
df b f =
   1.1219e+03
df f2 c =
   1.1761e+03
df b2\_c =
   1.2061e+03
df c2 c =
   1.3121e+03
df_f2_f =
   1.2501e+03
df b2 f =
   1.2538e+03
df_c2_f =
   1.2820e+03
```

Truncation Error

```
exact = 1272;
```

```
E_f_c = abs(exact-df_f_c);
E_f_f = abs(exact - df_f_f);
E_f2_c = abs(exact - df_f2_c);
E f2 f = abs(exact - df f2 f);
fprintf('True Error\n')
fprintf('
                  O(h)
                          O(h2) n'
fprintf('Coarse %.2f
                         %.2f\n',E_f_c,E_f2_c)
fprintf('Fine %.2f
                       %.2f\n',E_f_f,E_f2_f)
fprintf('\nTrue Relative Error\n')
fprintf('
                 O(h)
                         O(h2) n'
fprintf('Coarse %.2f
                         %.2f\n',E_f_c/exact,E_f2_c/exact)
fprintf('Fine
                %.2f
                         %.2f\n',E_f_f/exact,E_f2_f/exact)
True Error
         O(h)
                  O(h2)
Coarse 362.06
                  95.88
Fine
       170.07
                  21.93
True Relative Error
        O(h)
                 O(h2)
Coarse
        0.28
                 0.08
Fine
        0.13
                 0.02
```

Using derfun

```
df_f_c
derfun(f,4,.5,1,'f')
df_b2_c
derfun(f,4,.5,2,'b')
df_c2_f
derfun(f,4,.25,2,'c')
help derfun
df_f_c =
   1.6341e+03
ans =
   1.6341e+03
df_b2_c =
   1.2061e+03
ans =
   1.2061e+03
df_c2_f =
   1.2820e+03
ans =
   1.2820e+03
  derfun: Numerical calculation of first derivative
    df = derfun(f,x,h,0,dir)
  inputs:
    f = function to differentiate
    x = location where to evaluate derivative
    h = step size
    O = order \ of \ accuracy (1, 2 \ or 4)
    dir = string indicating direction, 'f' 'b' 'c'
```

outputs:

df = numerical estimation of the derivative

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