

①

CS 3113 A5

$$1) f(x) = e^x / (x-2)$$

$$2a) f'(0.66)$$

$$e^x / (x-2) = e^x (x-2)^{-1}$$

$$f'(x) = f' S + f S' = e^x (x-2)^{-1} + e^x (x-2)^{-2} (-1)$$

$$= \frac{e^x}{(x-2)} - \frac{e^x}{(x-2)^2}$$

$$f'(0.66) = \frac{e^{(0.66)}}{(0.66-2)} - \frac{e^{(0.66)}}{(0.66-2)^2} = -2.521393441$$

$$1b) f'(0.66) \text{ CDF } h = \underline{0.1}, \underline{0.05}, \underline{0.025} \text{ abs err } O(h^2)$$

$$h = 0.1$$

$$f'(0.66) = \frac{f(0.66 + 0.1) - f(0.66 - 0.1)}{2(0.1)}$$

$$= \left(\frac{e^{0.76}}{-1.24} - \frac{e^{0.56}}{-1.44} \right) / 2(0.1)$$

$$= -2.543357575$$

$$\text{abs err} = |(-2.543357575) - (-2.521393441)|$$

$$= 0.021964134$$

(2)

$$h = 0.05$$

2A 211.25

$$f'(0.66) = \frac{f(0.66 + 0.05) - f(0.66 - 0.05)}{2(0.05)}$$

$$= \left(\frac{e^{0.71}}{-1.29} - \frac{e^{0.61}}{-1.39} \right) / 2(0.05)$$

$$= -2.526860438$$

$$\text{abs err} = |(-2.526860438) - (-2.521393441)|$$

$$= 0.005466997$$

$$h = 0.025$$

$$f'(0.66) = \frac{f(0.66 + 0.025) - f(0.66 - 0.025)}{2(0.025)}$$

$$= \left(\frac{e^{0.685}}{-1.315} - \frac{e^{0.635}}{-1.365} \right) / 2(0.025)$$

$$= -2.522758696$$

$$\text{abs err} = |(-2.522758696) - (-2.521393441)|$$

$$= 0.001365255$$

$$h \rightarrow 2^0(0.1) = 2^1(0.05) = 2^2(0.025)$$

$$\text{abs err} \rightarrow 0.21964134 \approx 4^1(0.005466997) \approx 4^2(0.001365255)$$

$$= 0.21964134 \approx 0.021867988 \approx 0.02184408$$

$$\therefore O(h^2)$$

(3)

1) (C) $f'(0.66)$ RE $h_1 = 0.1$ $h_2 = 0.05$ abs err
 $F = f'(x)$

$$F_2(0.05) = \frac{f(0.66 + 0.05) - f(0.66 - 0.05)}{2(0.05)}$$

$$= \left(\frac{e^{0.71}}{(0.71-2)} - \frac{e^{0.61}}{(0.61-2)} \right) / 2(0.05)$$

$$= -2.526860438$$

$$F_2(0.1) = \frac{f(0.66 + 0.1) - f(0.66 - 0.1)}{2(0.1)}$$

$$= \left(\frac{e^{0.76}}{(0.76-2)} - \frac{e^{0.56}}{(0.56-2)} \right) / 2(0.1)$$

$$= -2.543357575$$

$$F_4(h) = \frac{2^2(-2.526860438) - (-2.543357575)}{2^2 - 1}$$

$$= -2.521288667$$

$$\text{abs err} = |(-2.521288667) - (-2.521393441)|$$

$$= 0.000104774$$