

University of Colorado
Department of Computer Science

Numerical Computation

CSCI 3656

Spring 2016

Problem Set 10

Issued:

29 March 2016

Due:

5 April 2016

In problems 1-3, just do the (d) matrix.

1. [10 pts] Problem 1 on page 224
2. [10 pts] Problem 3 on page 224
3. [10 pts] Use the two-point forward difference formula to approximate $f'(1)$, where $f(x) = e^x + 0.5$, for $h = 0.1$, $h = 0.01$, and $h = 0.001$. Compare these estimates to the true value. Was this what one should expect, given the progression of values of h ? Explain.
4. [10 pts] Repeat problem 4 using the three-point centered difference formula. Please also compare the results of the forward and centered difference calculations at each h value—to each other and to the true value. Which one is better, for a given h ? Will that *always* be true?