

Solution 23.19

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% Finite Difference Approximation of slope
% For f(x)=exp(-2*x)-x
%      f'(x)=-2*exp(-2*x)-1
% Centered diff. df/dx=(f(i+1)-f(i-1))/2dx          + O(dx^2)
% Fwd. diff.      df/dx=(-f(i+2)+4f(i+1)-3f(i))/2dx + O(dx^2)
% Bkwd. diff.      df/dx=(3f(i)-4f(i-1)+f(i-2))/2dx  + O(dx^2)
x=2;
fx=exp(-2*x)-x;
dfdx2=-2*exp(-2*x)-1;
%approximation
dx=0.5:-0.01:.01;
for i=1:length(dx)
    %x-values at i+-dx and +-2dx
    xp(i)=x+dx(i);
    x2p(i)=x+2*dx(i);
    xn(i)=x-dx(i);
    x2n(i)=x-2*dx(i);
    %f(x)-values at i+-dx and +-2dx
    fp(i)=exp(-2*xp(i))-xp(i);
    f2p(i)=exp(-2*x2p(i))-x2p(i);
    fn(i)=exp(-2*xn(i))-xn(i);
    f2n(i)=exp(-2*x2n(i))-x2n(i);
    %Finite Diff. Approximations
    Cdfox(i)=(fp(i)-fn(i))/(2*dx(i));
    Fdfox(i)=(-f2p(i)+4*fp(i)-3*fx)/(2*dx(i));
    Bdfox(i)=(3*fx-4*fn(i)+f2n(i))/(2*dx(i));
end
dx0=0;
plot(dx,Fdfox,'--',dx,Bdfox,'-.',dx,Cdfox,'-',dx0,dfdx2,'*')
grid
title('Forward, Backward, and Centered Finite Difference approximation - 2nd Order Correct')
xlabel('Delta x')
ylabel('df/dx')
gtext('Centered'); gtext('Forward'); gtext('Backward')
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Solution continued on the next page...

