

1. Consider a continuous real function  $f(x)$ , discretized on a uniform mesh of points  $x_j = jh$ , where  $j = 0, 1, 2, \dots$ . Consider the forward difference formula for  $f'(x)$  and write it in a Taylor Table (compact form). Identify its order of accuracy.

2. Consider a continuous real function  $f(x)$ , discretized on a uniform mesh of points  $x_j = jh$ , where  $j = 0, 1, 2, \dots$ . Consider centered difference formula for  $f'(x)$  at point  $x_j$  and write it in a Taylor Table. Identify order of accuracy.



3. Taylor Table for a general 3 point finite difference scheme. Consider a continuous real function  $f(x)$ , discretized on a uniform mesh of points  $x_j = jh$ , where  $j = 0, 1, 2, \dots$ . Find a finite difference formula for  $f'(x)$  that uses the function values at three points  $x_j$ ,  $x_{j-1}$  and  $x_{j-2}$ . Find its order of accuracy. Use Taylor Table.



4. Taylor Table for a general finite difference scheme for second derivative. Consider a continuous real function  $f(x)$ , discretized on a uniform mesh of points  $x_j = jh$ , where  $j = 0, 1, 2, \dots$ . Find a finite difference formula for  $f''(x)$  with the highest accuracy possible and which uses the function values at three points  $x_j$ ,  $x_{j-1}$  and  $x_{j+1}$ . Find its order of accuracy. Use Taylor Table.

