

$$\text{Forward Difference of } f'(x) = \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

$$\text{Backward Difference of } f'(x) = \frac{f(x) - f(x - \Delta x)}{\Delta x}$$

$$\text{Central Difference of } f'(x) = \frac{f(x + \Delta x) - f(x - \Delta x)}{2\Delta x}$$

Taylor Series Expansion of $f(x + \Delta x)$

$$f(x + \Delta x) = f(x) + \Delta x \frac{df}{dx} + \frac{\Delta x^2}{2!} \frac{d^2 f}{dx^2} + \dots + \frac{\Delta x^n}{n!} \frac{d^n f}{dx^n}$$

Rearranging the terms

$$\frac{f(x + \Delta x) - f(x)}{\Delta x} = \frac{df}{dx} + \frac{\Delta x}{2!} \frac{d^2 f}{dx^2} + \dots + \frac{\Delta x^{n-1}}{n!} \frac{d^n f}{dx^n}$$

Since Δx is small, the right hand side is dominated by $\frac{\Delta x}{2!} \frac{d^2 f}{dx^2}$

$$\frac{f(x + \Delta x) - f(x)}{\Delta x} = \frac{df}{dx} + \frac{\Delta x}{2!} \frac{d^2 f}{dx^2}$$

$$\frac{f(x + \Delta x) - f(x)}{\Delta x} = f'(x) + \frac{\Delta x}{2!} f''(x)$$

$$\frac{f(x + \Delta x) - f(x)}{\Delta x} - f'(x) = \frac{\Delta x}{2!} f''(x)$$

First term of left hand side is forward difference approximation of $f'(x)$

Right hand side is the approximation error which is proportional to Δx

$$\text{Forward difference of } f''(x) = \frac{2f(x + \Delta x) - 2f(x)}{\Delta x^2} - \frac{2f'(x)}{\Delta x}$$

Likewise by doing Taylor Series Expansion of $f(x - \Delta x)$, we obtain

$$\text{Backward difference of } f''(x) = \frac{2f(x - \Delta x) - 2f(x)}{\Delta x^2} + \frac{2f'(x)}{\Delta x}$$

$$\text{Central difference of } f''(x) = \frac{\text{Forward Difference} + \text{Backward Difference}}{2}$$

$$\frac{\frac{2f(x+\Delta x)-2f(x)}{\Delta x^2} - \frac{2f'(x)}{\Delta x} + \frac{2f(x-\Delta x)-2f(x)}{\Delta x^2} + \frac{2f'(x)}{\Delta x}}{2}$$

$$\text{Central difference of } f''(x) = \frac{f(x + \Delta x) - 2f(x) + f(x - \Delta x)}{\Delta x^2}$$

In terms of the given variables, our final approximation of $x''(t)$

$$\frac{x(t + \Delta t) - 2x(t) + x(t - \Delta t)}{\Delta t^2}$$