

Centered Difference of Approximation of the 2nd Derivative in a Taylor Series Expansion

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

Let's expand the terms via Taylor Series Expansion

$$f(x+h) \approx \cancel{f(x)} + f'(x)h + \frac{1}{2}f''(x)h^2 + \frac{1}{6}f'''(x)h^3 + \frac{1}{24}f^{(4)}(x)h^4$$

$$f(x) \approx f(x)$$

$$f(x-h) \approx f(x) - f'(x)h + \frac{1}{2}f''(x)h^2 - \frac{1}{6}f'''(x)h^3 + \frac{1}{24}f^{(4)}(x)h^4$$

$$\begin{aligned} f''(x) &\approx \frac{1}{h^2} \left(\cancel{f(x)} + \cancel{f'(x)h} + \frac{1}{2}f''(x)h^2 + \cancel{\frac{1}{6}f'''(x)h^3} + \frac{1}{24}f^{(4)}(x)h^4 \right. \\ &\quad \left. - \cancel{2f(x)} \right. \\ &\quad \left. + \cancel{f(x)} - \cancel{f'(x)h} + \frac{1}{2}f''(x)h^2 - \cancel{\frac{1}{6}f'''(x)h^3} + \frac{1}{24}f^{(4)}(x)h^4 \right) \end{aligned}$$

$$f''(x) \approx f''(x) + \frac{1}{24}f^{(4)}(x)h^2 \rightarrow \text{Therefore, } |\text{error}| = \frac{1}{24}f^{(4)}(x)h^2$$