

#1 a) $f(x \pm \delta) \approx f(x) \pm f'(x)\delta + \frac{1}{2}f''(x)\delta^2 \pm \frac{1}{6}f'''(x)\delta^3 \dots \pm \frac{1}{120}f^{(5)}(x)\delta^5$
 $f(x \pm 2\delta) \approx f(x) \pm 2f'(x)\delta + 2f''(x)\delta^2 \pm \frac{8}{6}f'''(x)\delta^3 \dots \pm \frac{32}{120}f^{(5)}(x)\delta^5$

$$A f(x+\delta) + B f(x-\delta) + C f(x+2\delta) + D f(x-2\delta) = (A+B+C+D)f(x) \\ + (A-B+2C-2D)f'(x)\delta$$

$$+ \left(\frac{A}{2} + \frac{B}{2} + 2C + 2D\right)f''(x)\delta^2$$

$$+ \left(\frac{A}{6} - \frac{B}{6} + \frac{8C}{6} - \frac{8D}{6}\right)f'''(x)\delta^3 \dots \quad \checkmark \text{ even terms cancel}$$

$$+ \frac{1}{120}(A-B+32C-32D)f^{(5)}(x)\delta^5$$

$$A+B+C+D=0$$

$$A-B+2C-2D=1$$

$$\frac{A}{2} + \frac{B}{2} + 2C + 2D = 0$$

$$\frac{A}{6} - \frac{B}{6} + \frac{8C}{6} - \frac{8D}{6} = 0$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 2 & -2 \\ \frac{1}{2} & \frac{1}{2} & 2 & 2 \\ \frac{1}{6} & -\frac{1}{6} & \frac{4}{3} & -\frac{4}{3} \end{pmatrix} \begin{pmatrix} A \\ B \\ C \\ D \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

$$f' \approx \frac{1}{12} \left(8f(x+\delta) - f(x-\delta) + f(x-2\delta) - f(x+2\delta) \right)$$

$$- \frac{f^{(5)}\delta^4}{30} \quad \checkmark \text{ et}$$

$$\begin{pmatrix} A \\ B \\ C \\ D \end{pmatrix} = \begin{pmatrix} \frac{2}{3} \\ -\frac{2}{3} \\ -\frac{1}{12} \\ \frac{1}{12} \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

$$A = \frac{2}{3}$$

$$B = -\frac{2}{3}$$

$$C = -\frac{1}{12}$$

$$D = \frac{1}{12}$$

$$b) E_{\text{total}} = e_r + e_t$$

$$\text{we have } f'(x) \approx \frac{(f(x+\delta) - f(x-\delta)) - f(x+2\delta) + f(x-2\delta)}{12}$$

$$\text{we let } f(x) \rightarrow f(x) \cdot (1 + g; \epsilon)$$

chose $g; \epsilon$ s.t. the error is maximized,

$$\text{then } e_r \leq \frac{(8+8+1+1)\epsilon}{12\delta} |f(x)| = \frac{3\epsilon}{2\delta} |f(x)|$$

$$\text{letting } \frac{dE_{\text{total}}}{d\delta} = \left(\frac{3\epsilon}{2} \frac{|f(x)|}{\delta} + \frac{|f^{(5)}(x)|}{30} \delta^4 \right)' = 0$$

$$\Rightarrow |f^{(5)}(x)| \cdot \frac{4\delta^3}{30} = \frac{3\epsilon}{2} \frac{|f(x)|}{\delta^2}$$

$$\Rightarrow \delta = \left(\frac{45 |f(x)| \epsilon}{4 |f^{(5)}(x)|} \right)^{\frac{1}{5}}$$