

Book problems:

2.2 # 8, 12, 15

#8 By Taylor's theorem, $f(x+h) = f(x) + f'(x)h + \frac{f''(x)h^2}{2!} + \frac{f^{(3)}(x)h^3}{3!} + \frac{f^{(4)}(x)h^4}{4!} + O(h^5)$

$$\text{Thus, } f(x+h) = f(x) + f'(x)h + \frac{f''(x)h^2}{2!} + \frac{f^{(3)}(x)h^3}{3!} + \frac{f^{(4)}(x)h^4}{4!} + O(h^5)$$

$$f(x-h) = f(x) - f'(x)h + \frac{f''(x)h^2}{2!} - \frac{f^{(3)}(x)h^3}{3!} + \frac{f^{(4)}(x)h^4}{4!} + O(h^5)$$

$$f(x+2h) = f(x) + f'(x)(2h) + \frac{f''(x)(2h)^2}{2!} + \frac{f^{(3)}(x)(2h)^3}{3!} + \frac{f^{(4)}(x)(2h)^4}{4!} + O(h^5)$$

$$f(x-2h) = f(x) - f'(x)(2h) + \frac{f''(x)(2h)^2}{2!} - \frac{f^{(3)}(x)(2h)^3}{3!} + \frac{f^{(4)}(x)(2h)^4}{4!} + O(h^5)$$

and $8f(x+h) - 8f(x-h) - f(x+2h) + f(x-2h)$

$$= 0 + [8+8-2-2]f'(x)h + 0 + [8+8-8-8]\frac{f^{(3)}(x)h^3}{3!} + 0 + O(h^5)$$

$$= f'(x)12h + O(h^5)$$

Dividing by $12h$ gives

$$f'(x) = \frac{1}{12h} (8f(x+h) - 8f(x-h) - f(x+2h) + f(x-2h)) + O(h^4)$$

Note decrement in power of h .



#12. By Taylor's Theorem, $f(x+h) = f(x) + f'(x)h + \frac{f''(x)h^2}{2!} + \frac{f^{(3)}(x)h^3}{3!} + O(h^4)$

$$\text{Thus, } f(x+h) = f(x) + f'(x)h + \frac{f''(x)h^2}{2!} + \frac{f^{(3)}(x)h^3}{3!} + O(h^4)$$

$$f(x-h) = f(x) - f'(x)h + \frac{f''(x)h^2}{2!} - \frac{f^{(3)}(x)h^3}{3!} + O(h^4)$$

and $f(x+h) - 2f(x) + f(x-h) =$

$$0 + 0 + f''(x)h^2 + 0 + O(h^4).$$

Dividing by h^2 yields, $f''(x) = \frac{1}{h^2} (f(x+h) - 2f(x) + f(x-h)) + O(h^2).$

#15. Let $f(x) = \ln(e^{\sqrt{x^2+1}} \sin(\pi x) + \tan(\pi x))$

(b) Ugh.
$$f'(x) = \frac{e^{\sqrt{x^2+1}} (\cos(\pi x) \pi + \sin(\pi x) e^{\sqrt{x^2+1}} \cdot \frac{1}{2} (x^2+1)^{-1/2} (2x) + \sec^2(\pi x) \pi)}{e^{\sqrt{x^2+1}} \sin(\pi x) + \tan(\pi x)}$$

(a) If $x=0$, the denominator is 0! Double ugh.

If $x=1/2$, remarkably. It's not so bad.

(a)+(b) point: Even though you can find exactly the values of $f'(x)$ using the Chain Rule, sometimes a numerical estimate is easier.