

Figure 1: Loglog plot of Δx against relative discretization error for both single and double precision.

It can be seen that $\epsilon = 1$ for very small Δx (indicating Matlab has evaluated $f'_n(x) = 0$). It is clear that the notion of “very small Δx ” is dependent on whether single or double precision is used. As Δx increases, ϵ decreases. This trend continues until a certain minimum at which point the relative discretization error increases again.

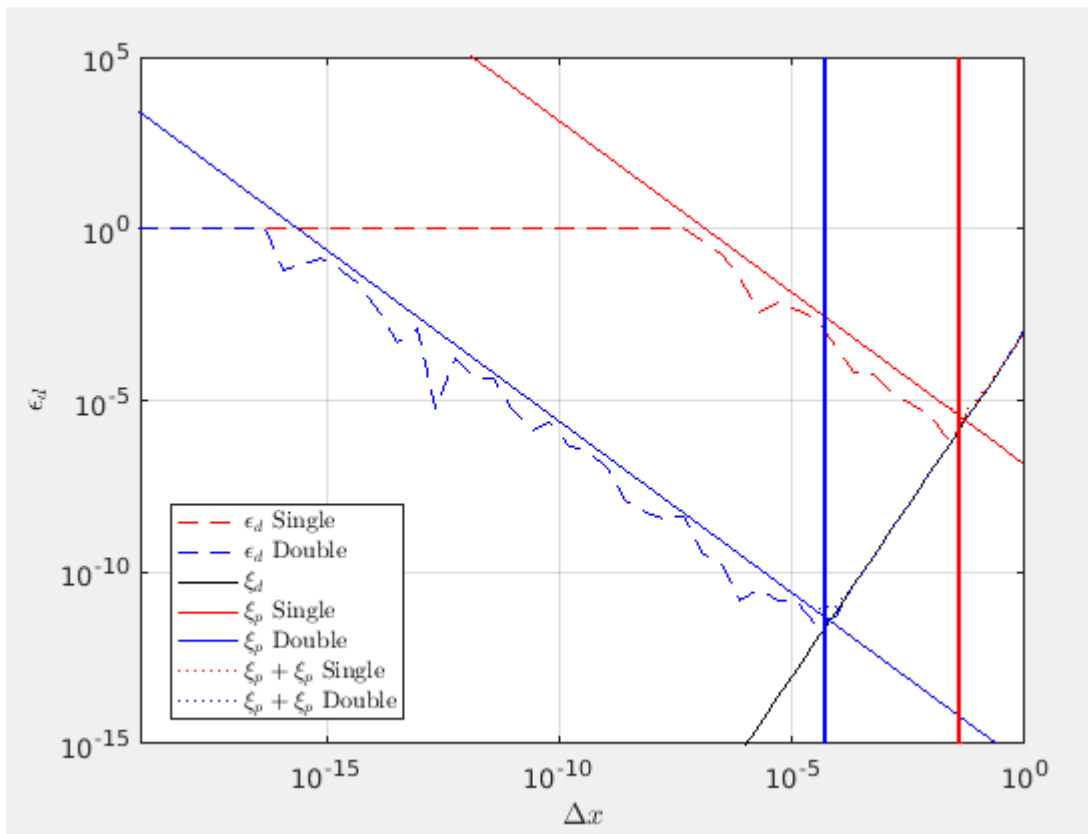


Figure 2: Loglog plot of Δx against relative discretization error for ξ_d ξ_p ξ_g .

The trend in figure 1 is explained in more detail here. A similar trend can be seen for both single and double precision albeit somewhat skewed and shifted.

The decrease in ϵ (with increasing Δx) initially observed can be explain by the propagation error while the subsequent increase in ϵ can be explained by the discretization error.

The trend noticed in figure 1 that “ $\epsilon = 1$ for very small Δx ” is not apparent in the ξ_p plots as $f'_n(x)$ is not being explicitly calculated.