Numerical Analysis

Error Analysis

Create a program that computes an approximate value for the derivative of a function using the finite difference formula

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

- 1. Test the program using f(x) = tanx for x = 1
- 2. Determine the magnitude of the error by comparing the square of the built-in function secx (note: the derivative of tanx is sec^2x .)
- 3. Plot the magnitude of the error as a function of h for $h = 10^{-k}$, k = 0, 1, ..., 16. Use log-scale plot for h and for the magnitude of the error.