

## Tutorial - 11

①

speed & acceleration at 5 seconds

forward difference ( $O(h^2)$ )

$$f'(x_i) = \frac{-f(x_{i+2}) + 4f(x_{i+1}) - 3f(x_i)}{2h}$$

$$f''(x_i) = \frac{-f(x_{i+3}) + 4f(x_{i+2}) - 5f(x_{i+1}) + 2f(x_i)}{h^2}$$

t	0	1	2	3	4	5	6	7	8	9
x	1	1.55	2.32	3.58	5.79	9.68	16.99	28.22	48.2	81.92
						i	i+1	i+2	i+3	

$$h = 5 - 6 = 1$$

$$f'(x_i) \Big|_{i=5} = \frac{-28.22 + 4 \times (16.99) - 3 \times (9.68)}{2}$$

$$f'(x_i) \Big|_{i=5} = 4.35 = \text{speed (v)}$$

$$f''(x_i) = \frac{-48.2 + 4 \times (28.22) - 5 \times (16.99) + 2 \times 9.68}{(1)^2}$$

$$f''(x_i) \Big|_{i=5} = 1.59 = \text{acceleration (a)}$$

$$x = e^{0.5t} - 0.1t^2 \quad \frac{dx}{dt} = 0.5e^{0.5t} - 0.2t$$

$$v \Big|_{t=5} = 0.5e^{0.5 \times 5} - 0.2(5) = 5.091 \text{ m/s}$$

Backward diff.

(2)

$$\frac{d^2x}{dt^2} = a = 0.25e^{0.5t} - 0.2$$

$$a|_{t=5} = 0.25e^{0.5 \times 5} - 0.2 = 2.846 \text{ m/s}^2$$

true error

$$e_{vel} = \left| \frac{5.091 - 4.350}{5.091} \right| \times 100$$
$$= 14.56$$

Similarly

$$e_{acc} = 44.12$$

Backward diff.  $O(h^2)$

$$f'(x_i) = \frac{3f(x_i) - 4f(x_{i-1}) + f(x_{i-2}))}{2h}$$

$$f''(x_i) = \frac{2f(x_i) - 5f(x_{i-1}) + 4f(x_{i-2}) - f(x_{i-3}))}{h^2}$$

$t$	2	3	4	5
$x$	2.32	3.58	5.79	9.68
	$i-3$	$i-2$	$i-1$	$i$

$$h = 5 - 4 = 1$$

$$f'(x_i) = \frac{3 \times 9.68 - 4 \times 5.79 + 3.58}{2 \times (1)} = 4.730$$

$$f''(x_i) = 2.410$$

True Error

③

$$E_{vel} = 7.10 \%$$

$$E_{acc} = 15.31 \%$$

$\Rightarrow$  central diff  $O(h^2)$

$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1}))}{2h}$$

$$f''(x_i) = \frac{f(x_{i+1}) - 2f(x_i) + f(x_{i-1}))}{h^2}$$

$t$	4	5	6
$x$	5.79	9.68	16.49
	$i-1$	$i$	$i+1$

$$f'(x_i) = \frac{16.49 - 5.79}{2} = 5.35$$

$$f''(x_i) = \frac{16.49 - 2 \times (9.68) + 5.79}{(1)^2} = 2.92$$

True Error

$$E_{vel} = 5.08 \%$$

$$E_{acc} = 2.61 \%$$

# Richardson Extrapolation (velocity)

(9)

$$h \quad \text{central diff } O(h^2) \quad [k=0] \\ = \frac{f(x_{i+1}) - f(x_{i-1}))}{2h}$$

$$O(h^4) \quad [k=1]$$

$$O(h^6) \quad [k=2]$$

$$D_{h/2}^{k+1} = \frac{4^k D_{h/2}^k - D_h^k}{4^k - 1}$$

$$4 \quad D_4' = \frac{f(x)_{t=9} - f(x)_{t=1}}{2 \times 4} \\ = \frac{81.92 - 1.55}{8} = 10.096$$

X

X

$$2 \quad D_2' = \frac{f(x)_{t=7} - f(x)_{t=3}}{2 \times 2} \\ = \frac{22.22 - 3.58}{4} = 6.8$$

$$D_2^2 = \frac{4 \times 6.16 - 10.096}{3}$$

X

$$D_2^2 = 4.86$$

$$1 \quad D_1' = \frac{f(x)_{t=6} - f(x)_{t=4}}{2 \times (1)} \\ = \frac{16.49 - 5.79}{2 \times 1} = 5.35$$

$$D_1^2 = \frac{4 \times 5.35 - 6.16}{3}$$

$$= 5.08$$

$$D_1^3 = \frac{16 \times 5.08 - 4.86}{15}$$

$$= 5.094$$

# Acceleration

(5)

$h$	$O(h^2)$	$O(h^4)$	$O(h^6)$
4	4.007	X	X
2	3.110	2.811	X
1	2.920	2.857	2.860

corresponding  
Errors

$$= \left| \frac{\text{true Value} - \text{Approx Value}}{\text{true Value}} \right| \times 100$$

$$= \left| \frac{2.846 - 2.811}{2.846} \right| \times 100$$

$$= 1.22\%$$

$$= \left| \frac{2.846 - 2.857}{2.846} \right| \times 100$$

$$= 0.39\%$$

$$= \left| \frac{2.846 - 2.860}{2.846} \right| \times 100$$

$$= 0.49\%$$

(6)

Answer - 02

$$f(x) = \frac{\sin x}{x^3}$$

$$\text{interval} = [1, 2\pi]$$

20 equally spaced points  $h = \left( \frac{2\pi - 1}{19} \right)$

$$h = 0.278062$$

$$O(h) \Rightarrow \text{backward diff.}$$

$$O(h^2) \Rightarrow \text{central diff.}$$

$$O(h^4) \Rightarrow \text{central diff.}$$

$$O(h) \text{ backward } f' = \frac{f(x_i) - f(x_{i-1})}{h}$$

$$O(h^2) \text{ central } f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1}))}{2h}$$

$$O(h^4) \text{ central } f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2}))}{12h}$$

data required

$$i = -1 \longrightarrow i = 22$$

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for  $x = 1$

(7)

$x$

$$f(x) = \frac{\sin x}{x^3}$$

$$1-2h = 0.4438$$

$$4.910$$

$$i-2$$

$$1-h = 0.7219$$

$$1.756$$

$$i-1$$

$$1$$

$$0.8414$$

$$i$$

$$1+h = 1.278$$

$$0.458$$

$$i+1$$

$$1+2h = 1.556$$

$$0.2653$$

$$i+2$$

$$O(h) \text{ backward } f'(x) = \frac{f(x_i) - f(x_{i-1})}{h}$$

$$= \frac{0.8414 - 1.756}{0.2780}$$

$$= -3.2899$$

$$O(h^2) \text{ central } f'(x) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$

$$= \frac{0.458 - 1.756}{2 \times 0.2780}$$

$$= -2.334$$

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

$$= \frac{-0.2653 + 8 \times 0.458 - 8 \times 1.756 + 4.910}{12 \times 0.2780}$$

$$= -1.445$$



$$f'(true) = \frac{d}{dx} \frac{\sin x}{x^3}$$

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$$= \frac{\cos x}{x^3} - \frac{3 \sin x}{x^4}$$

$$f'(x)|_{x=1} = \frac{\cos(1)}{(1)} - \frac{3 \sin(1)}{(1)} \quad \text{radians}$$

$$f'(x)|_{x=1} = -1.98411$$



Point/Node	x	f	Backward	Centralh^2	Centralh^4	True	
	0.4438752	4.9104599					
	0.7219376	1.7562948					
1	1	0.841471	-3.289994705	-2.333403231	-1.445494924	-1.98411	
2	1.2780624	0.4586314	-1.376811758	-1.035955339	-0.758288507	-0.93832	
3	1.5561248	0.2653506	-0.695098921	-0.543336483	-0.420017191	-0.50767	
4	1.8341872	0.1564685	-0.391574046	-0.313628884	-0.248639207	-0.29811	
5	2.1122495	0.0909338	-0.235683722	-0.191485145	-0.153856817	-0.18384	
6	2.3903119	0.0499789	-0.147286567	-0.120379491	-0.097441716	-0.11624	
7	2.6683743	0.0239878	-0.093472414	-0.07623802	-0.061935159	-0.07382	
8	2.9464367	0.0075811	-0.059003625	-0.047575282	-0.038672218	-0.04607	
9	3.2244991	-0.00247	-0.036146938	-0.028411715	-0.023026999	-0.02743	
10	3.5025615	-0.0082194	-0.020676491	-0.015405174	-0.012368718	-0.01473	
11	3.7806238	-0.0110372	-0.010133857	-0.006570484	-0.005114629	-0.0061	
12	4.0586862	-0.0118734	-0.00300711	-0.000662349	-0.000261948	-0.00032	
13	4.3367486	-0.0114056	0.001682413	0.003140869	0.002856334	0.003392	
14	4.614811	-0.0101267	0.004599325	0.00540742	0.004704657	0.005592	
15	4.8928734	-0.0083984	0.006215515	0.006547571	0.005620261	0.006682	
16	5.1709358	-0.0064854	0.006879627	0.006868779	0.005857081	0.006964	
17	5.4489982	-0.0045785	0.00685793	0.006608414	0.005611933	0.006673	
18	5.7270605	-0.0028103	0.006358898	0.005953586	0.005040429	0.005993	
19	6.0051229	-0.0012676	0.005548275	0.005053395	0.004266852	0.005074	
20	6.2831853	6.173E-18	0.004558514	0.004026687	0.003390418	0.004031	
	6.5612477	0.0009718					
	6.8393101	0.0016501					

## Comparison of the Derivative Approximations

