

We quickly derive expressions for numerical second partial derivatives. Let  $f(\alpha, \beta)$  be a function with two parameters  $\alpha, \beta$ . Consider the numerical first partial derivative of  $f$  with respect to  $\alpha$  using some step size  $\Delta\alpha$ :

$$\frac{\partial f}{\partial \alpha} = \frac{f(\alpha + \Delta\alpha) - f(\alpha - \Delta\alpha)}{2\Delta\alpha}$$

how about the second partial  $\partial_\alpha^2 f$ ?

$$\begin{aligned} \frac{\partial^2 f}{\partial^2 \alpha} &= \frac{\partial}{\partial \alpha} \left( \frac{\partial f}{\partial \alpha} \right) \\ &= \frac{\partial}{\partial \alpha} \left( \frac{f(\alpha + \Delta\alpha, \beta) - f(\alpha - \Delta\alpha, \beta)}{2\Delta\alpha} \right) \\ &= \frac{1}{2\Delta\alpha} \left( \frac{\partial}{\partial \alpha} f(\alpha + \Delta\alpha, \beta) - \frac{\partial}{\partial \alpha} f(\alpha - \Delta\alpha, \beta) \right) \\ &= \frac{1}{2\Delta\alpha} \left( \frac{f(\alpha + \Delta\alpha + \Delta\alpha, \beta) - f(\alpha + \Delta\alpha - \Delta\alpha, \beta)}{2\Delta\alpha} - \right. \\ &\quad \left. \frac{f(\alpha - \Delta\alpha + \Delta\alpha, \beta) - f(\alpha - \Delta\alpha - \Delta\alpha, \beta)}{2\Delta\alpha} \right) \\ &= \frac{f(\alpha + 2\Delta\alpha, \beta) + f(\alpha - 2\Delta\alpha, \beta) - 2f(\alpha, \beta)}{4\Delta\alpha^2} \end{aligned}$$

We can similarly obtain an expression for mixed partials:

$$\begin{aligned} \frac{\partial^2 f}{\partial \alpha \partial \beta} &= \frac{\partial}{\partial \beta} \left( \frac{\partial f}{\partial \alpha} \right) \\ &= \frac{\partial}{\partial \beta} \left( \frac{f(\alpha + \Delta\alpha, \beta) - f(\alpha - \Delta\alpha, \beta)}{2\Delta\alpha} \right) \\ &= \frac{1}{2\Delta\alpha} \left( \frac{\partial}{\partial \beta} f(\alpha + \Delta\alpha, \beta) - \frac{\partial}{\partial \beta} f(\alpha - \Delta\alpha, \beta) \right) \\ &= \frac{1}{2\Delta\alpha} \left( \frac{f(\alpha + \Delta\alpha, \beta + \Delta\beta) - f(\alpha + \Delta\alpha, \beta - \Delta\beta)}{2\Delta\beta} - \right. \\ &\quad \left. \frac{f(\alpha - \Delta\alpha, \beta + \Delta\beta) - f(\alpha - \Delta\alpha, \beta - \Delta\beta)}{2\Delta\beta} \right) \\ &= \frac{f(\alpha + \Delta\alpha, \beta + \Delta\beta) + f(\alpha - \Delta\alpha, \beta - \Delta\beta) - f(\alpha + \Delta\alpha, \beta - \Delta\beta) - f(\alpha - \Delta\alpha, \beta + \Delta\beta)}{4\Delta\alpha\Delta\beta} \end{aligned}$$