

#1

$$f(x) = \sum_n \frac{f^{(n)}(a)}{n!} (x-a)^n$$

$$f(x \pm dx) = f \pm dx f' + \frac{dx^2}{2} f'' \pm \frac{dx^3}{3!} f''' + \frac{dx^4}{4!} f^{(4)} \pm \frac{dx^5}{5!} f^{(5)} + \dots$$

$$f(x \pm 2dx) = f \pm 2dx f' + 2dx^2 f'' \pm \frac{8dx^3}{8!} f''' + \frac{16dx^4}{4!} f^{(4)} + \dots$$

$$\frac{2^5 dx^5}{5!} f^{(5)} + \dots$$

$$f'(x) \approx \frac{f(x+dx) - f(x-dx)}{2dx}$$

$$\approx \frac{1}{2dx} \left[f + dx f' - \frac{dx^2}{2} f'' + \frac{dx^3}{3!} f''' + \frac{dx^4}{4!} f^{(4)} + \frac{dx^5}{5!} f^{(5)} \right]$$

$$\left[f + dx f' - \frac{dx^2}{2} f'' + \frac{dx^3}{3!} f''' - \frac{dx^4}{4!} f^{(4)} + f^{(5)} \frac{dx^5}{5!} \right]$$

$$\approx \frac{1}{2} \left[f' + \frac{dx^2}{3!} f^{(3)} - \frac{dx^4}{5!} f^{(5)} + \dots \right]$$

use centered
deriv w/ $x \pm 2dx$

$$f'(x) \approx \frac{1}{2} \left[2f' + \frac{8dx^2}{8!} f^{(3)} + \frac{2^5 dx^4}{5!} f^{(5)} + \dots \right]$$

Combine: $f' = \underbrace{f' + \frac{dx^2}{2 \cdot 3!} f^{(3)} - \frac{8}{2 \cdot 8!} dx^2 f^{(3)}}_{\text{error term}} = f' + \underbrace{\frac{839}{10080} dx^2 f^{(3)}}_{\text{error term}}$

b) Following what I did in (a) the optimal dx should be the same as derived in class except now a constant is multiplied

$$\Rightarrow dx = \left(\frac{\epsilon f}{f'''} \frac{10080}{839} \right)^{1/3}$$

↪ f''' is suspecting my new approx. in (a) is wrong.

using $\epsilon = 10^{-7}$ \Leftarrow

$$\frac{d^3}{dx^3} e^x = e^x$$

also note $\frac{d^3}{dx^3} e^{\frac{x}{100}} = \frac{e^{\frac{x}{100}}}{10^6}$