In practice, we cannot compute an optimal h to use in approximating the derivative, since we have no knowledge of the third derivative of the function. But we must remain aware that reducing the step size will not always improve the approximation. □

We have considered only the round-off error problems that are presented by the three-point formula Eq. (4.5), but similar difficulties occur with all the differentiation formulas. The reason can be traced to the need to divide by a power of h. As we found in Section 1.2 (see, in particular, Example 3), division by small numbers tends to exaggerate round-off error, and this operation should be avoided if possible. In the case of numerical differentiation, we cannot avoid the problem entirely, although the higher-order methods reduce the difficulty.

Keep in mind that difference method approximations might be unstable.

As approximation methods, numerical differentiation is *unstable*, since the small values of h needed to reduce truncation error also cause the round-off error to grow. This is the first class of unstable methods we have encountered, and these techniques would be avoided if it were possible. However, in addition to being used for computational purposes, the formulas are needed for approximating the solutions of ordinary and partial-differential equations.

EXERCISE SET 4.1

1. Use the forward-difference formulas and backward-difference formulas to determine each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
0.5	0.4794	
0.6	0.5646	
0.7	0.6442	

b.

x	$f(x)$	$f'(x)$
0.0	0.00000	
0.2	0.74140	
0.4	1.3718	

2. Use the forward-difference formulas and backward-difference formulas to determine each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
-0.3	1.9507	
-0.2	2.0421	
-0.1	2.0601	

b.

x	$f(x)$	$f'(x)$
1.0	1.0000	
1.2	1.2625	
1.4	1.6595	

3. The data in Exercise 1 were taken from the following functions. Compute the actual errors in Exercise 1, and find error bounds using the error formulas.

a. $f(x) = \sin x$ **b.** $f(x) = e^x - 2x^2 + 3x - 1$

4. The data in Exercise 2 were taken from the following functions. Compute the actual errors in Exercise 2, and find error bounds using the error formulas.

a. $f(x) = 2\cos 2x - x$ **b.** $f(x) = x^2 \ln x + 1$

5. Use the most accurate three-point formula to determine each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
1.1	9.025013	
1.2	11.02318	
1.3	13.46374	
1.4	16.44465	

b.

x	$f(x)$	$f'(x)$
8.1	16.94410	
8.3	17.56492	
8.5	18.19056	
8.7	18.82091	

c.

x	$f(x)$	$f'(x)$
2.9	-4.827866	
3.0	-4.240058	
3.1	-3.496909	
3.2	-2.596792	

d.

x	$f(x)$	$f'(x)$
2.0	3.6887983	
2.1	3.6905701	
2.2	3.6688192	
2.3	3.6245909	

6. Use the most accurate three-point formula to determine each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
-0.3	-0.27652	
-0.2	-0.25074	
-0.1	-0.16134	
0	0	

b.

x	$f(x)$	$f'(x)$
7.4	-68.3193	
7.6	-71.6982	
7.8	-75.1576	
8.0	-78.6974	

c.

x	$f(x)$	$f'(x)$
1.1	1.52918	
1.2	1.64024	
1.3	1.70470	
1.4	1.71277	

d.

x	$f(x)$	$f'(x)$
-2.7	0.054797	
-2.5	0.11342	
-2.3	0.65536	
-2.1	0.98472	

7. The data in Exercise 5 were taken from the following functions. Compute the actual errors in Exercise 5, and find error bounds using the error formulas.

a. $f(x) = e^{2x}$
b. $f(x) = x \ln x$
c. $f(x) = x \cos x - x^2 \sin x$
d. $f(x) = 2(\ln x)^2 + 3 \sin x$

8. The data in Exercise 6 were taken from the following functions. Compute the actual errors in Exercise 6, and find error bounds using the error formulas.

a. $f(x) = e^{2x} - \cos 2x$
b. $f(x) = \ln(x+2) - (x+1)^2$
c. $f(x) = x \sin x + x^2 \cos x$
d. $f(x) = (\cos 3x)^2 - e^{2x}$

9. Use the formulas given in this section to determine, as accurately as possible, approximations for each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
2.1	-1.709847	
2.2	-1.373823	
2.3	-1.119214	
2.4	-0.9160143	
2.5	-0.7470223	
2.6	-0.6015966	

b.

x	$f(x)$	$f'(x)$
-3.0	9.367879	
-2.8	8.233241	
-2.6	7.180350	
-2.4	6.209329	
-2.2	5.320305	
-2.0	4.513417	

10. Use the formulas given in this section to determine, as accurately as possible, approximations for each missing entry in the following tables.

a.

x	$f(x)$	$f'(x)$
1.05	-1.709847	
1.10	-1.373823	
1.15	-1.119214	
1.20	-0.9160143	
1.25	-0.7470223	
1.30	-0.6015966	

b.

x	$f(x)$	$f'(x)$
-3.0	16.08554	
-2.8	12.64465	
-2.6	9.863738	
-2.4	7.623176	
-2.2	5.825013	
-2.0	4.389056	

11. The data in Exercise 9 were taken from the following functions. Compute the actual errors in Exercise 9, and find error bounds using the error formulas and Maple.

a. $f(x) = \tan x$
b. $f(x) = e^{x/3} + x^2$

12. The data in Exercise 10 were taken from the following functions. Compute the actual errors in Exercise 10, and find error bounds using the error formulas and Maple.

a. $f(x) = \tan 2x$
b. $f(x) = e^{-x} - 1 + x$

13. Use the following data and the knowledge that the first five derivatives of f are bounded on $[1, 5]$ by 2, 3, 6, 12 and 23, respectively, to approximate $f'(3)$ as accurately as possible. Find a bound for the error.

x	1	2	3	4	5
$f(x)$	2.4142	2.6734	2.8974	3.0976	3.2804

14. Repeat Exercise 13, assuming instead that the third derivative of f is bounded on $[1, 5]$ by 4.