

CHAPTER 4

4.1

$$(1011001)_2 = (1 \times 2^6) + (0 \times 2^5) + (1 \times 2^4) + (1 \times 2^3) + (0 \times 2^2) + (0 \times 2^1) + (1 \times 2^0)$$

$$= 1(64) + 0(32) + 1(16) + 1(8) + 0(4) + 0(2) + 1(1) = 89$$

$$(110.00101)_2 = (1 \times 2^2) + (1 \times 2^1) + (0 \times 2^0) + (0 \times 2^{-1}) + (0 \times 2^{-2}) + (1 \times 2^{-3}) + (0 \times 2^{-4}) + (1 \times 2^{-5})$$

$$= 1(4) + 1(2) + 0(1) + 0(0.5) + 0(0.25) + 1(0.125) + 0(0.0625) + 1(0.03125) = 6.15625$$

4.2

$$(71563)_8 = (7 \times 8^4) + (1 \times 8^3) + (5 \times 8^2) + (6 \times 8^1) + (3 \times 2^0)$$

$$= 7(4096) + 1(512) + 5(64) + 6(8) + 3(1) = 29,555$$

$$(3.14)_8 = (3 \times 8^0) + (1 \times 8^{-1}) + (4 \times 8^{-2}) = 3(1) + 1(0.125) + 4(0.015625) = 3.1875$$

4.3

```
function ep = macheps
% determines the machine epsilon
e = 1;
while (1)
    if e+1<=1, break, end
    e = e/2;
end
ep = 2*e;
```

```
>> macheps
```

```
ans =
    2.2204e-016
```

```
>> eps
```

```
ans =
    2.2204e-016
```

4.4

```
function s = small
% determines the smallest number
sm = 1;
while (1)
    s=sm/2;
    if s==0,break,end
    sm = s;
end
s = sm;
```

This function can be run to give

```
>> s=small
s =
    4.9407e-324
```

This result differs from the one obtained with the built-in `realmin` function,

```
>> s=realmin
s =
    2.2251e-308
```

Challenge question: We can take the base-2 logarithm of both results,

```
>> log2(small)
ans =
   -1074

>> log2(realmin)
ans =
   -1022
```

Thus, the result of our function is 2^{-1074} ($\cong 4.9407 \times 10^{-324}$), whereas `realmin` gives 2^{-1022} ($\cong 2.2251 \times 10^{-308}$). Therefore, the function actually gives a smaller value that is equivalent to

`small = $2^{-52} \times \text{realmin}$`

Recall that machine epsilon is equal to 2^{-52} . Therefore,

`small = eps×realmin`

Such numbers, which are called *denormal* or *subnormal*, arise because the math coprocessor employs a different strategy for representing the significand and the exponent.

4.5 Because the exponent ranges from -126 to 127 , the smallest positive number can be represented in binary as

$$\text{smallest value} = +1.0000 \dots 0000 \cdot 2^{-126}$$

where the 23 bits in the mantissa are all 0. This value can be translated into a base-10 value of $2^{-126} = 1.1755 \times 10^{-38}$. The largest positive number can be represented in binary as

$$\text{largest value} = +1.1111 \dots 1111 \cdot 2^{+127}$$

where the 23 bits in the mantissa are all 1. Since the significand is approximately 2 (it is actually $2 - 2^{-23}$), the largest value is therefore $2^{+128} = 3.4028 \times 10^{38}$. The machine epsilon in single precision would be $2^{-23} = 1.921 \times 10^{-7}$.

These results can be verified using built-in MATLAB functions,

```
>> realmax('single')
ans =
    3.4028e+038

>> realmin('single')
ans =
    1.1755e-038

>> eps('single')
ans =
    1.1921e-007
```

4.6 The machine epsilon is the positive distance from $|x|$ to the next larger in magnitude floating point number of the same precision as x .

$$1.1 \times 10^0 - 1.0 \times 10^0 = 1.0 \times 10^{-1}$$

4.7 The true value can be computed as

$$f'(1.22) = \frac{6(0.577)}{(1 - 3 \times 0.577^2)^2} = 2,352,911$$

Using 3-digits with chopping

$$\begin{aligned} 6x &= 6(0.577) = 3.462 \xrightarrow{\text{chopping}} 3.46 \\ x &= 0.577 \\ x^2 &= 0.332929 \xrightarrow{\text{chopping}} 0.332 \\ 3x^2 &= 0.996 \\ 1 - 3x^2 &= 0.004 \end{aligned}$$

$$f'(0.577) = \frac{3.46}{(1 - 0.996)^2} = \frac{3.46}{0.004^2} = 216,250$$

This represents a percent relative error of

$$\varepsilon_t = \left| \frac{2,352,911 - 216,250}{2,352,911} \right| = 90.8\%$$

Using 4-digits with chopping

$$\begin{aligned} 6x &= 6(0.577) = 3.462 \xrightarrow{\text{chopping}} 3.462 \\ x &= 0.577 \\ x^2 &= 0.332929 \xrightarrow{\text{chopping}} 0.3329 \\ 3x^2 &= 0.9987 \\ 1 - 3x^2 &= 0.0013 \end{aligned}$$

$$f'(0.577) = \frac{3.462}{(1 - 0.9987)^2} = \frac{3.462}{0.0013^2} = 2,048,521$$

This represents a percent relative error of

$$\varepsilon_t = \left| \frac{2,352,911 - 2,048,521}{2,352,911} \right| = 12.9\%$$

Although using more significant digits improves the estimate, the error is still considerable. The problem stems primarily from the fact that we are subtracting two nearly equal numbers in the denominator. Such subtractive cancellation is worsened by the fact that the denominator is squared.

4.8 First, the correct result can be calculated as

$$y = 1.37^3 - 7(1.37)^2 + 8(1.37) - 0.35 = 0.043053$$

(a) Using 3-digits with chopping

$$\begin{array}{rclclcl} 1.37^3 & \rightarrow & 2.571353 & \rightarrow & 2.57 & \\ -7(1.37)^2 & \rightarrow & -7(1.87) & \rightarrow & -13.0 & \\ 8(1.37) & \rightarrow & 10.96 & \rightarrow & 10.9 & \\ & & & & & -0.35 \\ & & & & & \hline & & & & & 0.12 \end{array}$$

This represents an error of

$$\varepsilon_t = \left| \frac{0.043053 - 0.12}{0.043053} \right| = 178.7\%$$

(b) Using 3-digits with chopping

$$y = ((1.37 - 7)1.37 + 8)1.37 - 0.35$$

$$y = (-5.63 \times 1.37 + 8)1.37 - 0.35$$

$$y = (-7.71 + 8)1.37 - 0.35$$

$$y = 0.29 \times 1.37 - 0.35$$

$$y = 0.397 - 0.35$$

$$y = 0.047$$

This represents an error of

$$\varepsilon_t = \left| \frac{0.043053 - 0.47}{0.043053} \right| = 9.2\%$$

Hence, the second form is superior because it tends to minimize round-off error.

4.9 (a) For this case, $x_i = 0$ and $h = x$. Thus, the Taylor series is

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f^{(3)}(0)}{3!}x^3 + \dots$$

For the exponential function,

$$f(0) = f'(0) = f''(0) = f^{(3)}(0) = 1$$

Substituting these values yields,

$$f(x) = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \dots$$

which is the Maclaurin series expansion.

(b) The true value is $e^{-1} = 0.367879$ and the step size is $h = x_{i+1} - x_i = 1 - 0.2 = 0.8$. The complete Taylor series to the third-order term is

$$f(x_{i+1}) = e^{-x_i} - e^{-x_i}h + e^{-x_i}\frac{h^2}{2} - e^{-x_i}\frac{h^3}{3!}$$

Zero-order approximation:

$$f(1) = e^{-0.2} = 0.818731$$

$$\varepsilon_t = \left| \frac{0.367879 - 0.818731}{0.367879} \right| \times 100\% = 122.55\%$$

First-order approximation:

$$f(1) = 0.818731 - 0.818731(0.8) = 0.163746$$

$$\varepsilon_t = \left| \frac{0.367879 - 0.163746}{0.367879} \right| \times 100\% = 55.49\%$$

Second-order approximation:

$$f(1) = 0.818731 - 0.818731(0.8) + 0.818731\frac{0.8^2}{2} = 0.42574$$

$$\varepsilon_t = \left| \frac{0.367879 - 0.42574}{0.367879} \right| \times 100\% = 15.73\%$$

Third-order approximation:

$$f(1) = 0.818731 - 0.818731(0.8) + 0.818731 \frac{0.8^2}{2} - 0.818731 \frac{0.8^3}{6} = 0.355875$$

$$\varepsilon_t = \left| \frac{0.367879 - 0.355875}{0.367879} \right| 100\% = 3.26\%$$

4.10 Use $\varepsilon_s = 0.5 \times 10^{2-2} = 0.5\%$. The true value = $\cos(\pi/3) = 0.5$

zero-order:

$$\cos\left(\frac{\pi}{3}\right) \cong 0.5$$

$$\varepsilon_t = \left| \frac{0.5 - 1}{0.5} \right| 100\% = 100\%$$

first-order:

$$\cos\left(\frac{\pi}{3}\right) \cong 1 - \frac{(\pi/3)^2}{2} = 0.451689$$

$$\varepsilon_t = \left| \frac{0.5 - 0.451689}{0.5} \right| 100\% = 9.6623\%$$

$$\varepsilon_a = \left| \frac{0.451689 - 1}{0.451689} \right| 100\% = 121.39\%$$

second-order:

$$\cos\left(\frac{\pi}{3}\right) \cong 0.451689 + \frac{(\pi/3)^4}{24} = 0.501796$$

$$\varepsilon_t = \left| \frac{0.5 - 0.501796}{0.5} \right| 100\% = 0.359\%$$

$$\varepsilon_a = \left| \frac{0.501796 - 0.451689}{0.501796} \right| 100\% = 9.986\%$$

third-order:

$$\cos\left(\frac{\pi}{3}\right) \cong 0.501796 - \frac{(\pi/3)^6}{720} = 0.499965$$

$$\varepsilon_t = \left| \frac{0.5 - 0.499965}{0.5} \right| 100\% = 0.007\%$$

$$\varepsilon_a = \left| \frac{0.499965 - 0.501796}{0.499965} \right| 100\% = 0.366\%$$

Because $\varepsilon_a < 0.5\%$, we can terminate the computation.

4.11 Use $\varepsilon_s = 0.5 \times 10^{-2} = 0.5\%$. The true value = $\sin(\pi/3) = 0.866025\dots$

zero-order:

$$\sin\left(\frac{\pi}{3}\right) \cong 1.047198$$

$$\varepsilon_t = \left| \frac{0.866025 - 1.047198}{0.866025} \right| 100\% = 20.92\%$$

first-order:

$$\sin\left(\frac{\pi}{3}\right) \cong 1.047198 - \frac{(\pi/3)^3}{6} = 0.855801$$

$$\varepsilon_t = \left| \frac{0.866025 - 0.855801}{0.866025} \right| 100\% = 1.18\%$$

$$\varepsilon_a = \left| \frac{0.855801 - 1.047198}{0.855801} \right| 100\% = 22.36\%$$

second-order:

$$\sin\left(\frac{\pi}{3}\right) \cong 0.855801 + \frac{(\pi/3)^5}{120} = 0.866295$$

$$\varepsilon_t = \left| \frac{0.866025 - 0.866295}{0.866025} \right| 100\% = 0.031\%$$

$$\varepsilon_a = \left| \frac{0.866295 - 0.855801}{0.866295} \right| 100\% = 1.21\%$$

Because $\varepsilon_a < 0.5\%$, we can terminate the computation.

4.12 The true value is $f(3) = 554$.

zero order:

$$f(3) \cong f(1) = -62 \qquad \varepsilon_t = \left| \frac{554 - (-62)}{554} \right| 100\% = 111.19\%$$

first order:

$$f'(1) = 75(1)^2 - 12(1) + 7 = 70$$

$$f(3) \cong -62 + 70(2) = 78 \qquad \varepsilon_t = \left| \frac{554 - 78}{554} \right| 100\% = 85.92\%$$

second order:

$$f''(1) = 150(1) - 12 = 138$$

$$f(3) \cong 78 + \frac{138}{2}(2)^2 = 354 \qquad \varepsilon_t = \left| \frac{554 - 354}{554} \right| 100\% = 36.10\%$$

third order:

$$f^{(3)}(1) = 150$$

$$f(3) = 77 + \frac{150}{6}(2)^3 = 554 \qquad \varepsilon_t = \left| \frac{554 - 554}{554} \right| 100\% = 0.0\%$$

Because we are working with a third-order polynomial, the error is zero. This is due to the fact that cubics have zero fourth and higher derivatives.

4.13

$$f(x) = ax^2 + bx + c$$

$$f'(x) = 2ax + b$$

$$f''(x) = 2a$$

Substitute these relationships into Eq. (4.11),

$$ax_{i+1}^2 + bx_{i+1} + c = ax_i^2 + bx_i + c + (2ax_i + b)(x_{i+1} - x_i) + \frac{2a}{2!}(x_{i+1}^2 - 2x_{i+1}x_i + x_i^2)$$

Collect terms

$$ax_{i+1}^2 + bx_{i+1} + c = ax_i^2 + 2ax_i(x_{i+1} - x_i) + a(x_{i+1}^2 - 2x_{i+1}x_i + x_i^2) + bx_i + b(x_{i+1} - x_i) + c$$

$$ax_{i+1}^2 + bx_{i+1} + c = ax_i^2 + 2ax_ix_{i+1} - 2ax_i^2 + ax_{i+1}^2 - 2ax_{i+1}x_i + ax_i^2 + bx_i + bx_{i+1} - bx_i + c$$

$$ax_{i+1}^2 + bx_{i+1} + c = (ax_i^2 - 2ax_i^2 + ax_i^2) + ax_{i+1}^2 + (2ax_ix_{i+1} - 2ax_{i+1}x_i) + (bx_i - bx_i) + bx_{i+1} + c$$

$$ax_{i+1}^2 + bx_{i+1} + c = ax_{i+1}^2 + bx_{i+1} + c$$

4.14 The true value is $\ln(2) = 0.693147\dots$

zero order:

$$f(2) \cong f(1) = 0 \quad \varepsilon_t = \left| \frac{0.693147 - 0}{0.693147} \right| 100\% = 100\%$$

first order:

$$f'(x) = \frac{1}{x} \quad f'(1) = 1$$

$$f(2) \cong 0 + 1(1) = 1 \quad \varepsilon_t = \left| \frac{0.693147 - 1}{0.693147} \right| 100\% = 44.27\%$$

second order:

$$f''(x) = -\frac{1}{x^2} \quad f''(1) = -1$$

$$f(2) \cong 1 - 1 \frac{1^2}{2} = 0.5 \quad \varepsilon_t = \left| \frac{0.693147 - 0.5}{0.693147} \right| 100\% = 27.87\%$$

third order:

$$f^{(3)}(x) = \frac{2}{x^3} \quad f^{(3)}(1) = 2$$

$$f(2) \cong 0.5 + 2 \frac{1^3}{6} = 0.833333 \quad \varepsilon_t = \left| \frac{0.693147 - 0.833333}{0.693147} \right| 100\% = 20.22\%$$

fourth order:

$$f^{(4)}(x) = -\frac{6}{x^4} \quad f^{(4)}(1) = -6$$

$$f(2) \cong 0.833333 - 6 \frac{1^4}{24} = 0.583333 \quad \varepsilon_t = \left| \frac{0.693147 - 0.583333}{0.693147} \right| 100\% = 15.84\%$$

The series is converging, but at a slow rate. A smaller step size is required to obtain more rapid convergence.

4.15 The first derivative of the function at $x = 2$ can be evaluated as

$$f'(2) = 75(2)^2 - 12(2) + 7 = 283$$

The points needed to form the finite divided differences can be computed as

$$\begin{array}{ll} x_{i-1} = 1.8 & f(x_{i-1}) = 50.96 \\ x_i = 2.0 & f(x_i) = 102 \\ x_{i+1} = 2.2 & f(x_{i+1}) = 164.56 \end{array}$$

forward:

$$f'(2) = \frac{164.56 - 102}{0.2} = 312.8 \quad |E_t| = |283 - 312.8| = 29.8$$

backward:

$$f'(2) = \frac{102 - 50.96}{0.2} = 255.2 \quad |E_t| = |283 - 255.2| = 27.8$$

centered:

$$f'(2) = \frac{164.56 - 50.96}{0.4} = 284 \quad E_t = 283 - 284 = -1$$

Both the forward and backward differences should have errors approximately equal to

$$|E_t| \approx \frac{f''(x_i)}{2} h$$

The second derivative can be evaluated as

$$f''(2) = 150(2) - 12 = 288$$

Therefore,

$$|E_t| \approx \frac{288}{2} 0.2 = 28.8$$

which is similar in magnitude to the computed errors.

For the central difference,

$$E_t \approx -\frac{f^{(3)}(x_i)}{6} h^2$$

The third derivative of the function is 150 and

$$E_t \approx -\frac{150}{6} (0.2)^2 = -1$$

which is exact. This occurs because the underlying function is a cubic equation that has zero fourth and higher derivatives.

4.16 True value:

$$f''(x) = 150x - 12$$

$$f''(2) = 150(2) - 12 = 288$$

$h = 0.25$:

$$f''(2) = \frac{f(2.25) - 2f(2) + f(1.75)}{0.25^2} = \frac{182.1406 - 2(102) + 39.85938}{0.25^2} = 288$$

$h = 0.125$:

$$f''(2) = \frac{f(2.125) - 2f(2) + f(1.875)}{0.125^2} = \frac{139.6738 - 2(102) + 68.82617}{0.125^2} = 288$$

Both results are exact because the errors are a function of 4th and higher derivatives which are zero for a 3rd-order polynomial.

4.17 Use $\varepsilon_s = 0.5 \times 10^{-2} = 0.5\%$. The true value = $1/(1 - 0.1) = 1.11111\dots$

zero-order:

$$\frac{1}{1 - 0.1} \cong 1$$

$$\varepsilon_t = \left| \frac{1.11111 - 1}{1.11111} \right| 100\% = 10\%$$

first-order:

$$\frac{1}{1-0.1} \cong 1 + 0.1 = 1.1$$

$$\varepsilon_t = \left| \frac{1.11111 - 1.1}{1.11111} \right| 100\% = 1\%$$

$$\varepsilon_a = \left| \frac{1.1 - 1}{1.1} \right| 100\% = 9.0909\%$$

second-order:

$$\frac{1}{1-0.1} \cong 1 + 0.1 + 0.01 = 1.11$$

$$\varepsilon_t = \left| \frac{1.11111 - 1.11}{1.11111} \right| 100\% = 0.1\%$$

$$\varepsilon_a = \left| \frac{1.11 - 1.1}{1.11} \right| 100\% = 0.9009\%$$

third-order:

$$\frac{1}{1-0.1} \cong 1 + 0.1 + 0.01 + 0.001 = 1.111$$

$$\varepsilon_t = \left| \frac{1.11111 - 1.111}{1.11111} \right| 100\% = 0.01\%$$

$$\varepsilon_a = \left| \frac{1.111 - 1.11}{1.111} \right| 100\% = 0.090009\%$$

The approximate error has fallen below 0.5% so the computation can be terminated.

4.18 Here are the function and its derivatives

$$f(x) = x - 1 - \frac{1}{2} \sin x$$

$$f'(x) = 1 - \frac{1}{2} \cos x$$

$$f''(x) = \frac{1}{2} \sin x$$

$$f^{(3)}(x) = \frac{1}{2} \cos x$$

$$f^{(4)}(x) = -\frac{1}{2} \sin x$$

Using the Taylor Series expansion, we obtain the following 1st, 2nd, 3rd, and 4th order Taylor Series functions shown below in the MATLAB program—f1, f2, and f4. Note the 2nd and 3rd order Taylor Series functions are the same.

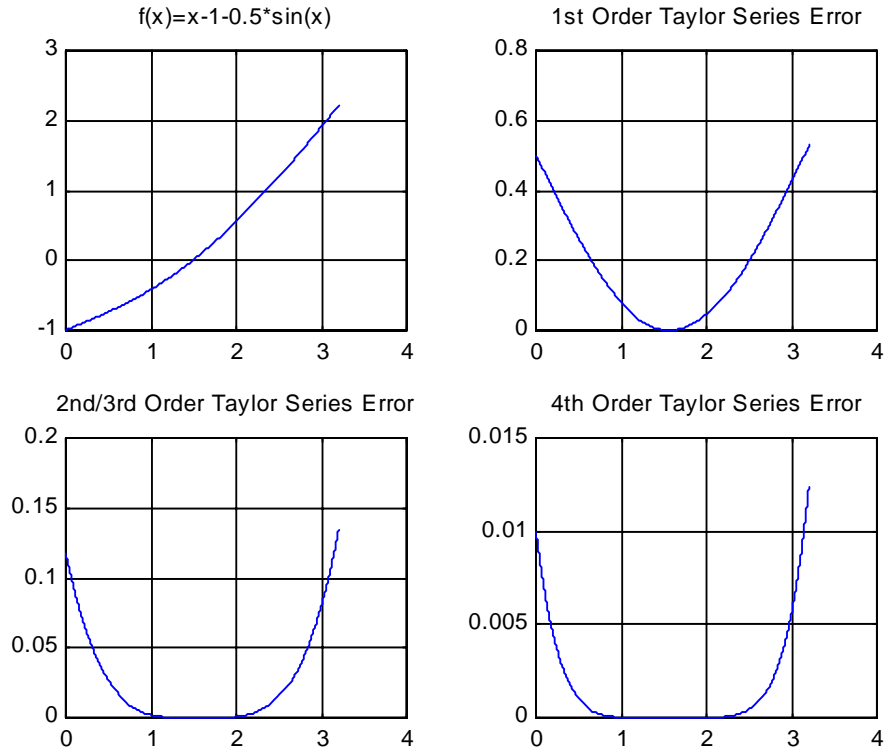
From the plots below, we see that the answer is the 4th Order Taylor Series expansion.

```
x=0:0.001:3.2;
f=x-1-0.5*sin(x);
subplot(2,2,1);
plot(x,f);grid;title('f(x)=x-1-0.5*sin(x)');hold on

f1=x-1.5;
e1=abs(f-f1);      %Calculates the absolute value of the
difference/error
subplot(2,2,2);
plot(x,e1);grid;title('1st Order Taylor Series Error');

f2=x-1.5+0.25.*((x-0.5*pi).^2);
e2=abs(f-f2);
subplot(2,2,3);
plot(x,e2);grid;title('2nd/3rd Order Taylor Series Error');

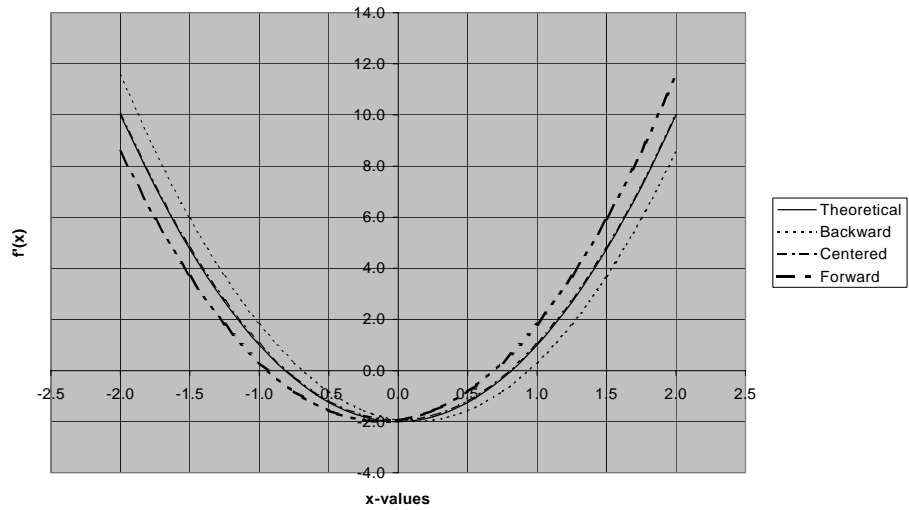
f4=x-1.5+0.25.*((x-0.5*pi).^2)-(1/48)*((x-0.5*pi).^4);
e4=abs(f4-f);
subplot(2,2,4);
plot(x,e4);grid;title('4th Order Taylor Series Error');hold off
```



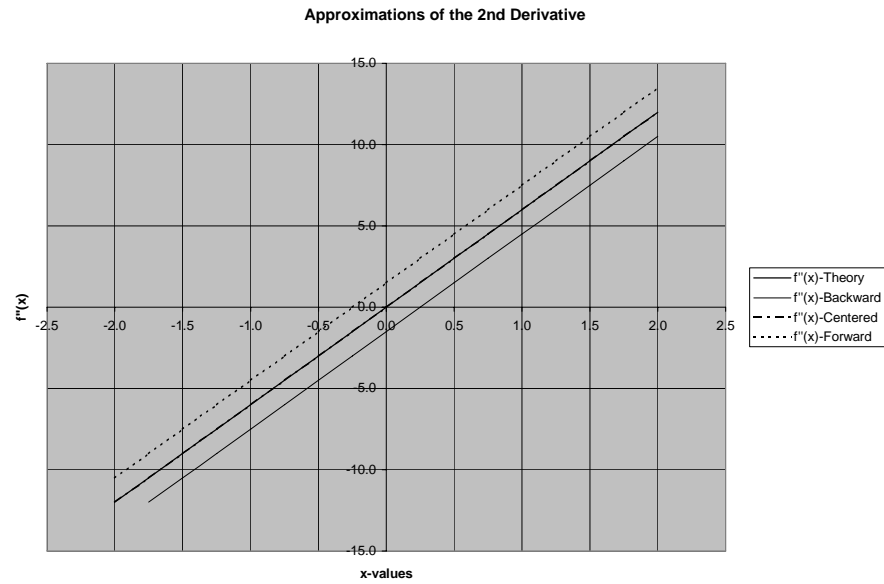
4.19

x	$f(x)$	$f(x-1)$	$f(x+1)$	$f'(x)$ -Theory	$f'(x)$ -Back	$f'(x)$ -Cent	$f'(x)$ -Forw
-2.000	0.000	-2.891	2.141	10.000	11.563	10.063	8.563
-1.750	2.141	0.000	3.625	7.188	8.563	7.250	5.938
-1.500	3.625	2.141	4.547	4.750	5.938	4.813	3.688
-1.250	4.547	3.625	5.000	2.688	3.688	2.750	1.813
-1.000	5.000	4.547	5.078	1.000	1.813	1.063	0.313
-0.750	5.078	5.000	4.875	-0.313	0.313	-0.250	-0.813
-0.500	4.875	5.078	4.484	-1.250	-0.813	-1.188	-1.563
-0.250	4.484	4.875	4.000	-1.813	-1.563	-1.750	-1.938
0.000	4.000	4.484	3.516	-2.000	-1.938	-1.938	-1.938
0.250	3.516	4.000	3.125	-1.813	-1.938	-1.750	-1.563
0.500	3.125	3.516	2.922	-1.250	-1.563	-1.188	-0.813
0.750	2.922	3.125	3.000	-0.313	-0.813	-0.250	0.313
1.000	3.000	2.922	3.453	1.000	0.313	1.063	1.813
1.250	3.453	3.000	4.375	2.688	1.813	2.750	3.688
1.500	4.375	3.453	5.859	4.750	3.688	4.813	5.938
1.750	5.859	4.375	8.000	7.188	5.938	7.250	8.563
2.000	8.000	5.859	10.891	10.000	8.563	10.063	11.563

First Derivative Approximations Compared to Theoretical



<u>x</u>	<u>f(x)</u>	<u>f(x-1)</u>	<u>f(x+1)</u>	<u>f(x-2)</u>	<u>f(x+2)</u>	<u>f'(x)-</u> <u>Theory</u>	<u>f'(x)-</u> <u>Back</u>	<u>f'(x)-Cent</u>	<u>f'(x)-</u> <u>Forw</u>
-2.000	0.000	-2.891	2.141	3.625	3.625	-12.000	150.500	-12.000	-10.500
-1.750	2.141	0.000	3.625	-2.891	4.547	-10.500	-12.000	-10.500	-9.000
-1.500	3.625	2.141	4.547	0.000	5.000	-9.000	-10.500	-9.000	-7.500
-1.250	4.547	3.625	5.000	2.141	5.078	-7.500	-9.000	-7.500	-6.000
-1.000	5.000	4.547	5.078	3.625	4.875	-6.000	-7.500	-6.000	-4.500
-0.750	5.078	5.000	4.875	4.547	4.484	-4.500	-6.000	-4.500	-3.000
-0.500	4.875	5.078	4.484	5.000	4.000	-3.000	-4.500	-3.000	-1.500
-0.250	4.484	4.875	4.000	5.078	3.516	-1.500	-3.000	-1.500	0.000
0.000	4.000	4.484	3.516	4.875	3.125	0.000	-1.500	0.000	1.500
0.250	3.516	4.000	3.125	4.484	2.922	1.500	0.000	1.500	3.000
0.500	3.125	3.516	2.922	4.000	3.000	3.000	1.500	3.000	4.500
0.750	2.922	3.125	3.000	3.516	3.453	4.500	3.000	4.500	6.000
1.000	3.000	2.922	3.453	3.125	4.375	6.000	4.500	6.000	7.500
1.250	3.453	3.000	4.375	2.922	5.859	7.500	6.000	7.500	9.000
1.500	4.375	3.453	5.859	3.000	8.000	9.000	7.500	9.000	10.500
1.750	5.859	4.375	8.000	3.453	10.891	10.500	9.000	10.500	12.000
2.000	8.000	5.859	10.891	4.375	14.625	12.000	10.500	12.000	13.500



4.20 We want to find the value of h that results in an optimum of

$$E = \frac{\varepsilon}{h} + \frac{h^2 M}{6}$$

Differentiating gives

$$\frac{dE}{dh} = -\frac{\varepsilon}{h^2} + \frac{M}{3}h$$

This result can be set to zero and solved for

$$h^3 = \frac{3\varepsilon}{M}$$

Taking the cube root gives

$$h_{opt} = \sqrt[3]{\frac{3\varepsilon}{M}}$$

4.21 Using the same function as in Example 4.5:

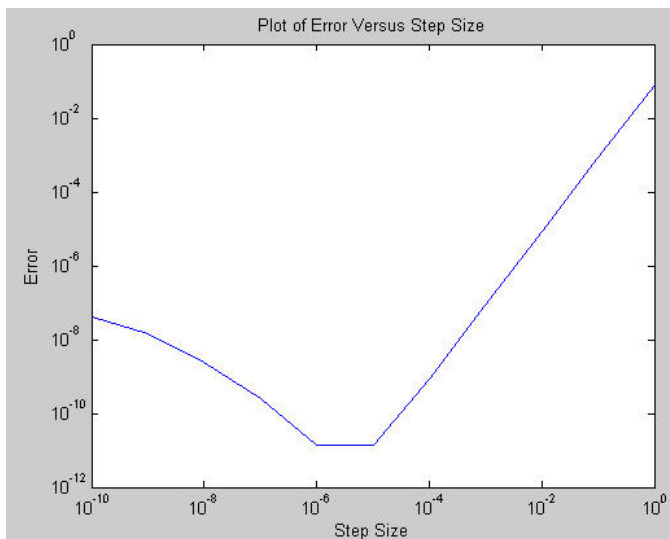
```
>> ff=@(x) cos(x);
>> df=@(x) -sin(x);
>> diffex(ff,df,pi/6,11)
```

step size	finite difference	true error
1.0000000000	-0.42073549240395	0.0792645075961
0.1000000000	-0.49916708323414	0.0008329167659


```

0.01000000000 -0.49999166670833 0.0000083332917
0.00100000000 -0.4999991666672 0.0000000833333
0.00010000000 -0.4999999916672 0.0000000008333
0.00001000000 -0.4999999998662 0.0000000000134
0.00000100000 -0.50000000001438 0.0000000000144
0.00000010000 -0.49999999973682 0.0000000002632
0.00000001000 -0.50000000251238 0.0000000025124
0.00000000100 -0.49999998585903 0.0000000141410
0.00000000010 -0.50000004137019 0.0000000413702

```



4.22 First, we must develop a function like the one in Example 4.5, but to evaluate a forward difference:

```

function prob0422(func,dfunc,x,n)
format long
dftrue=dfunc(x);
h=1;
H(1)=h;
D(1)=(func(x+h)-func(x))/h;
E(1)=abs(dftrue-D(1));
for i=2:n
    h=h/10;
    H(i)=h;
    D(i)=(func(x+h)-func(x))/h;
    E(i)=abs(dftrue-D(i));
end
L=[H' D' E]';
fprintf(' step size  finite difference  true error\n');
fprintf('%14.10f %16.14f %16.13f\n',L);
loglog(H,E),xlabel('Step Size'),ylabel('Error')
title('Plot of Error Versus Step Size')
format short

```

We can then use it to evaluate the same case as in Example 4.5:

```
>> ff=@(x) -0.1*x^4-0.15*x^3-0.5*x^2-0.25*x+1.2;
```

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```
>> df=@(x) -0.4*x^3-0.45*x^2-x-0.25;
>> prob0422(ff,df,0.5,11)
    step size    finite difference    true error
1.0000000000 -2.237500000000000 1.325000000000000
0.1000000000 -1.003600000000000 0.091100000000000
0.0100000000 -0.921285099999999 0.008785100000000
0.0010000000 -0.913375350099994 0.000875350099999
0.0001000000 -0.91258750349987 0.000087503499999
0.0000100000 -0.91250875002835 0.0000087500284
0.0000010000 -0.91250087497219 0.0000008749722
0.0000001000 -0.91250008660282 0.0000000866028
0.0000000100 -0.91250000888721 0.0000000088872
0.0000000010 -0.91249996447829 0.0000000035217
0.0000000001 -0.91250007550059 0.00000000755006
```

