

Figure A

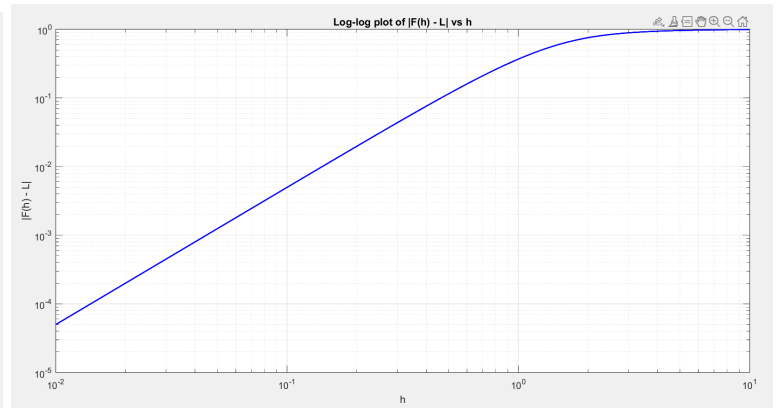


Figure B

a) From the above graph (Figure A), we can estimate the  $\lim_{h \rightarrow 0} F(h) = -1$ . In the case that  $h$  is chosen too

small, rounding errors may occur as  $e^{-h^2}$  in the numerator,  $(e^{-h^2} - 1)$ , approaches 1 which when subtract by 1 can introduce rounding errors into the calculation.

b) To find the limit analytically, we can apply L'Hopital's rule where:  $f(x) = e^{-h^2} - 1$  and  $g(x) = h^2$

i) This results in the expression:  $\frac{-2he^{-h^2}}{2h}$  and can proceed to apply L'Hopital's again

ii) Resulting in  $L = \lim_{h \rightarrow 0} \frac{-4h^2 e^{-h^2} - 2}{2}$ , which evaluates to  $L = \lim_{h \rightarrow 0} F(h) = -1$

Using the power-law relationship, it is possible to find the slope of the linear region of this log-log plot (figure B) to find the  $p$  value, or at least an approximation. Based on my matlab code, this relation can be modeled as:

$$\log(|F(h) - L|) = p \cdot \log(h) + \text{constant}$$

The above is a linear equation that by using the matlab function, polyfit, an approximation of the slope ( $p$  value) can be found. For the sake of what we're trying to find, the constant is irrelevant. Polyfit generates an  $n$ th degree polynomial function that fits the data. To achieve this, an estimated linear region must be found, which is a set of point along the line that behave similar to that of  $h^p$ . I.e we are looking for where the log of the error,  $\log(|F(h) - L|)$ , scales linearly. The main concern about this method is that if  $h$  is too large, it won't follow this rule, and if  $h$  is too small, round-off errors can occur. As such i have selected the range of  $[10^{-2}, 10^{-1}]$ . Using this method, we can approximate  $p = 1.9989$ . To verify this, I applied taylor series expansion to  $F(h)$ , where the

first term is  $\frac{2he^{-h^2} - e^{-h^2} - 1}{h^2}$ . The rate of convergence of  $F(h)$  can be modeled using the following:

$$F(h) = L + O(B_h) \text{ where } B_h = \frac{1}{h^p}.$$

Noting that the functioning convergence behaviour is related to the first term of its taylor series,  $\frac{1}{h^2}$ , and that

$|F(h) - L| \leq \frac{1}{h^2}$ , we can determine that the function converges to -1 at a rate of  $O(\frac{1}{h^2})$ , where  $p = 2$ .

Now that the analytical solution for  $p$  is similar to the machine calculated  $p$ , we can determine, by power-law relation, R.O.C and Taylor series expansion,  $p \simeq 2$ .