

1

$$f'(x) = \frac{f(x+h) - f(x)}{h}$$

$$f(x) = e^x$$

$$f(1.5) = e^{1.5} = 4.48168907$$

$$h = 0.01:$$

$$f'(1.5) \approx \frac{e^{1.51} - e^{1.5}}{0.01} = 4.50417$$

$$\text{ca } 0.02 \text{ Feil } (2 \cdot 10^{-2})$$

$$h = 0.001:$$

$$f'(1.5) \approx \frac{e^{1.501} - e^{1.5}}{0.001} = 4.48393$$

$$\text{ca } 0.002 \text{ Feil } (2 \cdot 10^{-3})$$

$$h = 0.0001:$$

$$f'(1.5) \approx \frac{e^{1.5001} - e^{1.5}}{0.0001} = 4.4819$$

ca  $0.0002$  Feil ( $2 \cdot 10^{-4}$ )

$h = 0.00001$  :

$$F(1.5) \approx \frac{e^{1.50001} - e^{1.5}}{0.00001} = 4,481711$$

ca  $2 \cdot 10^{-5}$  Feil

$h = 0.000001$  :

$$F(1.5) \approx \frac{e^{1.500001} - e^{1.5}}{0.000001} = 4,48169131$$

OSV  $\rightarrow$

$h = 10^{-12}$  : da begynner kalkulatoren å

avrunde svaret, og det blir ikke nøyaktig lenger.

2 gjort i python

Beris för att Feilen  $\propto h^2$ :

$$\frac{F(x+h) - F(x-h)}{2h}$$

$$F(x+h) = F(x) + F'(x)h + \frac{F''(x)}{2}h^2 + \frac{F'''(x)}{6}h^3 + O(h^4)$$

$$F(x-h) = F(x) - F'(x)h + \frac{F''(x)}{2}h^2 - \frac{F'''(x)}{6}h^3 + O(h^4)$$

Setter det in i  $\frac{F(x+h) - F(x-h)}{2h}$ :

$$\frac{\left( \cancel{F(x)} + F'(x)h + \cancel{\frac{F''(x)}{2}h^2} + \frac{F'''(x)}{6}h^3 + \cancel{O(h^4)} \right) - \left( \cancel{F(x)} - F'(x)h + \cancel{\frac{F''(x)}{2}h^2} - \frac{F'''(x)}{6}h^3 + \cancel{O(h^4)} \right)}{2h}$$

$$= \frac{2hF'(x) + 2h^3 \frac{F'''(x)}{6}}{2h} = F'(x) + \frac{h^2}{6}F'''(x)$$

$$\rightarrow \text{Feilen blir } \frac{h^2}{6}F'''(x)$$

④ Explizit:

$$\frac{v_{i,j+1} - v_{ij}}{k} = \frac{v_{i+1,j} - 2v_{ij} + v_{i-1,j}}{h^2} \quad | \cdot k, + v_{ij}$$

$$v_{i,j+1} = v_{ij} + \frac{k}{h^2} (v_{i+1,j} - 2v_{ij} + v_{i-1,j})$$

$$\text{der } \frac{k}{h^2} = r$$

---

⑤ implizit:

$$\frac{v_{i,j+1} - v_{ij}}{k} = \frac{v_{i+1,j+1} - 2v_{i,j+1} + v_{i-1,j+1}}{h^2} \quad | \cdot h^2 k$$

$$h^2 v_{i,j+1} - v_{ij} h^2 = v_{i+1,j+1} k - 2k v_{i,j+1} + v_{i-1,j+1} k \quad \left| \begin{array}{l} + 2k v_{i,j+1} \\ + v_{ij} h^2 \end{array} \right.$$

$$h^2 v_{i,j+1} + 2k v_{i,j+1} = v_{i+1,j+1} k + v_{ij} h^2 + v_{i-1,j+1} k$$

$$v_{i,j+1} (h^2 + 2k) = v_{i+1,j+1} k + v_{ij} h^2 + v_{i-1,j+1} k$$

$$v_{i,j+1} = \frac{v_{i+1,j+1} k + v_{ij} h^2 + v_{i-1,j+1} k}{h^2 + 2k}$$

