

1. Suppose that we wish to approximate the first derivative  $u'(x)$  of a very smooth function with an error of only  $O(h)^4$ , where  $h$  is the step size. Which difference approximation could we use? (Hint: you may consider to use more than two points in the neighborhood)
2. Let  $f : \mathbb{R} \mapsto \mathbb{R}$  be a smooth even function satisfying  $f(0) = 0$ . Our objective is to approximate the second order derivative  $f''(0)$ .

- Prove that  $f'(0) = 0$ .
- Gwan proposes the following estimator for  $f''(0)$ : for a step size  $h$

$$a_h = \frac{2f(h)}{h^2}.$$

Please justify that Gwan's estimation has its convergence  $O(h^2)$ .

- Is there anyway to improve the above convergence to  $O(h^4)$  in the form of

$$b_h = \frac{c_1 f(h) + c_2 f(2h)}{h^2}$$

for some constants  $c_1$  and  $c_2$ ?

- If the above function  $f$  is odd and other properties remain the same, how do you want to find the  $f''(0)$  efficiently?