Central difference:

$$f'(x) = \frac{f(x+h) - f(x-h)}{2h} + O(h^2)$$
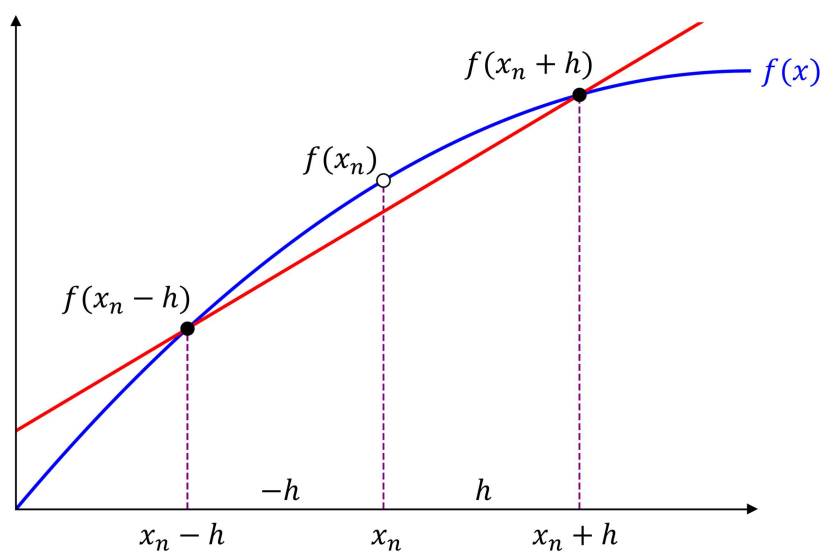

Figure 2. (3-point) Central difference.