Input: f, x, and g = (-1, 1).

0

1

x + h

f(x+h)

Grid:

Determine
$$h$$
 and construct sampling points.

-1

f(x-h)

struct sampling points.
$$x - h$$

Determine
$$c = (c_1, c_2)$$
 and estimate $f'(x)$.

$$f'(x) \approx \frac{-\frac{1}{2}f(x-h) + \frac{1}{2}f(x+h)}{h}$$