

Taller 11

Use aproximaciones con diferencias finitas hacia adelante y hacia atrás y centradas para estimar la primera y segunda derivada en $x = 0,8$ y $h = 0,1$ de la función

$$f(x) = 0,25x^4 - 0,55x^2 + 4,5$$

Calcule además el valor verdadero de las derivadas.

Cuando $h = 0,1$

1. Primera derivada:

$$f'(x) = x^3 - 1.1x$$

2. Segunda derivada:

$$f''(x) = 3x^2 - 1.1$$

Cuando $h = 0,1$ en $x = 0.8$

Para la primera derivada:

1. Hacia adelante:

$$f'(0.8) \approx \frac{f(0.8+0.1)-f(0.8)}{0.1}$$

2. Hacia atrás:

$$f'(0.8) \approx \frac{f(0.8)-f(0.8-0.1)}{0.1}$$

3. Centrada:

$$f'(0.8) \approx \frac{f(0.8+0.1)-f(0.8-0.1)}{2 \times 0.1}$$

Para la segunda derivada:

1. Hacia adelante:

$$f''(0.8) \approx \frac{f(0.8+2 \times 0.1)-2f(0.8+0.1)+f(0.8)}{(0.1)^2}$$

2. Hacia atrás:

$$f''(0.8) \approx \frac{f(0.8)-2f(0.8-0.1)+f(0.8-2 \times 0.1)}{(0.1)^2}$$

3. Centrada:

$$f''(0.8) \approx \frac{f(0.8+0.1)-2f(0.8)+f(0.8-0.1)}{(0.1)^2}$$

Para $h = 0.05$ en $x = 0.8$

1. Primera derivada:

$$f'(x) = x^3 - 1.1x$$

2. Segunda derivada:

$$f''(x) = 3x^2 - 1.1$$

Aproximaciones para $h = 0.05$ en $x = 0.8$

Para la primera derivada:

1. Hacia adelante:

$$f'(0.8) \approx \frac{f(0.8+0.05)-f(0.8)}{0.05}$$

2. Hacia atrás:

$$f'(0.8) \approx \frac{f(0.8)-f(0.8-0.05)}{0.05}$$

3. Centrada:

$$f'(0.8) \approx \frac{f(0.8+0.05)-f(0.8-0.05)}{2 \times 0.05}$$

Para la segunda derivada:

1. Hacia adelante:

$$f''(0.8) \approx \frac{f(0.8+2 \times 0.05)-2f(0.8+0.05)+f(0.8)}{(0.05)^2}$$

2. Hacia atrás:

$$f''(0.8) \approx \frac{f(0.8)-2f(0.8-0.05)+f(0.8-2 \times 0.05)}{(0.05)^2}$$

3. Centrada:

$$f''(0.8) \approx \frac{f(0.8+0.05)-2f(0.8)+f(0.8-0.05)}{(0.05)^2}$$

$h = 0.05$ en $x = 0.8$

1. Primera derivada:

$$f'(x) = 4 \times 0.25x^3 - 2 \times 0.55x = x^3 - 1.1x$$

2. Segunda derivada:

$$f''(x) = 3 \times 0.25x^2 - 1.1 = 0.75x^2 - 1.1$$

$F(x)$ en $x = 0.8$

$$\begin{aligned}
 f(0.8) &= 0.25 \times (0.8)^4 - 0.55 \times (0.8)^2 + 4.5 \\
 &= 0.25 \times 0.4096 - 0.55 \times 0.64 + 4.5 \\
 &= 0.1024 - 0.352 + 4.5 \\
 &= 4.2504
 \end{aligned}$$

Aproximaciones

Primera derivada:

1. Hacia adelante:

$$\begin{aligned}
 f'(0.8) &\approx \frac{f(0.8+0.05)-f(0.8)}{0.05} \\
 &\approx \frac{f(0.85)-f(0.8)}{0.05} \\
 &\approx \frac{0.25 \times (0.85)^4 - 0.55 \times (0.85)^2 + 4.5 - 4.2504}{0.05}
 \end{aligned}$$

Calculando:

$$\begin{aligned}
 &\approx \frac{0.199923 - 0.3995 + 4.5 - 4.2504}{0.05} \\
 &\approx \frac{0.199923 - 0.3995 + 0.2496}{0.05} \\
 &\approx \frac{0.050023}{0.05} \\
 &\approx 1.00046
 \end{aligned}$$

1. Hacia atrás:

$$\begin{aligned}f'(0.8) &\approx \frac{f(0.8)-f(0.8-0.05)}{0.05} \\&\approx \frac{f(0.8)-f(0.75)}{0.05} \\&\approx \frac{4.2504-(0.25 \times (0.75)^4 - 0.55 \times (0.75)^2 + 4.5)}{0.05}\end{aligned}$$

Calculando:

$$\begin{aligned}&\approx \frac{4.2504-(0.105469-0.20625+4.5)}{0.05} \\&\approx \frac{4.2504-4.39922}{0.05} \\&\approx \frac{-0.14882}{0.05} \\&\approx -2.9764\end{aligned}$$

1. Centrada:

$$\begin{aligned}f'(0.8) &\approx \frac{f(0.8+0.05)-f(0.8-0.05)}{2 \times 0.05} \\&\approx \frac{f(0.85)-f(0.75)}{0.1} \\&\approx \frac{0.25 \times (0.85)^4 - 0.55 \times (0.85)^2 + 4.5 - (0.25 \times (0.75)^4 - 0.55 \times (0.75)^2 + 4.5)}{0.1}\end{aligned}$$

Calculando:

$$\begin{aligned}&\approx \frac{(0.199923-0.3995+4.5)-(0.105469-0.20625+4.5)}{0.1} \\&\approx \frac{(0.050023)-(-0.14882)}{0.1} \\&\approx \frac{0.198843}{0.1} \\&\approx 1.98843\end{aligned}$$

Segunda derivada:

1. Hacia adelante:

$$\begin{aligned}f''(0.8) &\approx \frac{f(0.8+2 \times 0.05) - 2f(0.8+0.05) + f(0.8)}{(0.05)^2} \\&\approx \frac{f(0.9) - 2f(0.85) + f(0.8)}{(0.05)^2} \\&\approx \frac{0.25 \times (0.9)^4 - 0.55 \times (0.9)^2 + 4.5 - 2(0.25 \times (0.85)^4 - 0.55 \times (0.85)^2 + 4.5) + 0.25 \times (0.8)^4 - 0.55 \times (0.8)^2 + 4.5}{0.05^2}\end{aligned}$$

Calculando:

$$\begin{aligned}&\approx \frac{0.2187 - 0.495 + 4.5 - 2(0.199923 - 0.3995 + 4.5) + 0.1024 - 0.352 + 4.5}{0.05^2} \\&\approx \frac{0.2187 - 0.495 + 4.5 - 2(0.050023) + 0.1024 - 0.352 + 4.5}{0.05^2} \\&\approx \frac{0.2187 - 0.495 + 4.5 - 0.100046 + 0.1024 - 0.352 + 4.5}{0.05^2} \\&\approx \frac{8.3484 \times 10^{-5}}{0.05^2} \\&\approx 0.0333936\end{aligned}$$

1. Hacia atrás:

$$\begin{aligned}f''(0.8) &\approx \frac{f(0.8) - 2f(0.8-0.05) + f(0.8-2 \times 0.05)}{(0.05)^2} \\&\approx \frac{f(0.8) - 2f(0.75) + f(0.7)}{(0.05)^2} \\&\approx \frac{4.2504 - 2(0.105469 - 0.20625 + 4.5) + (0.25 \times (0.7)^4 - 0.55 \times (0.7)^2 + 4.5)}{(0.05)^2}\end{aligned}$$

Calculando:

$$\begin{aligned}&\approx \frac{4.2504 - 2(4.39922) + 0.148244}{0.05^2} \\&\approx \frac{4.2504 - 8.79844 + 0.148244}{0.05^2} \\&\approx \frac{-4.3998}{0.05^2} \\&\approx -3.51984 \times 10^4\end{aligned}$$

1. Centrada:

$$\begin{aligned}f''(0.8) &\approx \frac{f(0.8+0.05)-2f(0.8)+f(0.8-0.05)}{(0.05)^2} \\&\approx \frac{f(0.85)-2f(0.8)+f(0.75)}{(0.05)^2} \\&\approx \frac{0.25 \times (0.85)^4 - 0.55 \times (0.85)^2 + 4.5 - 2(0.25 \times (0.8)^4 - 0.55 \times (0.8)^2 + 4.5) + 0.25 \times (0.75)^4 - 0.55 \times (0.75)^2 + 4.5}{(0.05)^2}\end{aligned}$$

Calculando:

$$\begin{aligned}&\approx \frac{0.2187 - 0.495 + 4.5 - 2(0.1024 - 0.352 + 4.5) + 0.105469 - 0.20625 + 4.5}{(0.05)^2} \\&\approx \frac{0.2187 - 0.495 + 4.5 - 2(0.050023) + 0.105469 - 0.20625 + 4.5}{(0.05)^2} \\&\approx \frac{0.2187 - 0.495 + 4.5 - 0.100046 + 0.105469 - 0.20625 + 4.5}{(0.05)^2} \\&\approx \frac{0.2187 - 0.495 + 4.5 - 0.100046 + 0.105469 - 0.20625 + 4.5}{(0.05)^2} \\&\approx \frac{8.3484 \times 10^{-5}}{(0.05)^2} \\&\approx 0.0333936\end{aligned}$$

Ahora se compara con las derivadas exactas

1. La primera derivada exacta en $x = 0.8$:

$$\begin{aligned}f'(0.8) &= 0.8^3 - 1.1 \times 0.8 \\&= 0.512 - 0.88 \\&= -0.368\end{aligned}$$

2. La segunda derivada exacta en $x = 0.8$:

$$\begin{aligned}f''(0.8) &= 0.75 \times 0.8^2 - 1.1 \\&= 0.48 - 1.1 \\&= -0.62\end{aligned}$$

La primera derivada calculada con diferencias finitas para $h = 0.05$ es mas precisa que para $h = 0.1$

La segunda derivada calculada con diferencias finitas para $h = 0.05$ es considerablemente mas precisa que para $h = 0.1$