Physics 215 Differentiation

1. Show that

$$f''(x) = \frac{f_1 - 2f_0 + f_{-1}}{h^2} + O(h^2)$$

by using a Taylor series expansion.

2. Show that

$$f'(x) = \frac{f_{-2} - 8f_{-1} + 8f_1 - f_2}{12h^2} + O(h^4)$$

by using a Taylor series expansion.

- 3. Write a code that calculates the derivative of the sine of 25° (1) analytically, (2) using the forward 2-point formula, and (3) using the 3-point formula. Make a figure showing the value for each method as a function of the stepsize, h. The stepsize should range from $h \approx 0.001$ to $h \approx 2$.
- 4. Consider the Taylor series expansion of the exponential function e^x about the origin

$$e^x = \sum_{n=0}^{\infty} \frac{1}{n!} x^n = \lim_{N \to \infty} S(x, N)$$

where S(x, N) is the partial sum with N + 1 terms.

- (a) Show the expression above is correct.
- (b) Calculate the fractional error of the sum

$$\frac{S(x,N) - e^x}{e^x}$$

for N = 5 and N = 10 and for x = 2, 10, -2, -10. Discuss your results.