

## Chapter 9: Numerical Differentiation

### Numerical Differentiation

Formulation of equations for physical problems often involve derivatives (rate-of-change quantities, such as velocity and acceleration). Numerical solution of such problems involves numerical evaluation of the derivatives.

One method for numerically evaluating derivatives is to use Finite Differences:

From the definition of a first derivative

$$\frac{dy}{dx} = y'(x) = \lim_{\Delta x \rightarrow 0} \frac{y(x + \Delta x) - y(x)}{\Delta x}$$

we can take a finite approximation as

$$y'(x) = \frac{y(x + \Delta x) - y(x)}{\Delta x}$$

which is called Forward Difference Approximation.

Similarly, we could use the

Backward Difference Approximation:

$$y'(x) = \frac{y(x) - y(x - \Delta x)}{\Delta x}$$

And, in either case, we can reduce a roundoff errors in the computations by choosing  $\Delta x$  to be a small value that can be exactly represented in binary (for example not 0.1).

# Guided Project 9 Numerical Differentiation Answers

**Wenbin Ji**



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