

Chapitre 5

DÉRIVATION, INTÉGRATION

1 Introduction

Dans ce chapitre, je m'intéresse au calcul numérique de la dérivée en un point d'une fonction et au calcul (numérique) de l'intégrale d'une fonction sur un intervalle donné. Pour l'une ou l'autre tâche, il est bon de traiter séparément le cas d'une fonction définie analytiquement (par une formule) et le cas d'une fonction définie numériquement (par une table de valeurs).

2 Dérivée d'une fonction analytique

2.1 Théorème de Taylor

Je considère une fonction f définie par une formule ou un algorithme, dérivable dans un intervalle. Cette fonction est trop compliquée pour que le calcul analytique de sa dérivée soit pratique, mais je souhaite pourtant connaître la valeur numérique de $f'(x)$. Le procédé le plus simple s'inspire de la définition même de la dérivée. Soit $f(x)$ la fonction à dériver, je sais que :

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

Comment faut-il choisir h ? Ce paramètre doit être plus grand que le plus petit réel représentable (environ 10^{-38} en simple précision), sinon le calcul s'arrête et la machine affiche «Division par Zéro!». h doit aussi être assez grand pour que $f(x)$ et $f(x+h)$ soit reconnus comme différents (10^{-7} en simple précision). Je suppose que h est assez grand pour être à l'abri des erreurs d'arrondi. Il faut maintenant éviter de tomber de Charybde en Scylla, et garder h assez petit pour que les erreurs de troncation soient négligeables. Ces dernières sont faciles à estimer. Je peux écrire une version exacte de la formule précédente, d'après le théorème de Taylor :

$$f' = \frac{f(x+h) - f(x)}{h} + \frac{h}{2} f''(x + \theta h); 0 \leq \theta \leq 1.$$

Vous voyez que l'erreur est $O(h)$, ou encore que la formule est du premier ordre : elle est exacte pour une fonction linéaire.

En faisant un petit effort d'imagination, je peux construire une formule plus précise, mais qui ne me coûtera aucun travail supplémentaire (même nombre d'évaluations de la fonction f). Appliquons deux fois le théorème de Taylor, pour les points $x-h$ et $x+h$:

$$\begin{aligned} f(x+h) &= f(x) + hf'(x) + \frac{h^2}{2} f''(x) + O(h^3) \\ f(x-h) &= f(x) - hf'(x) + \frac{h^2}{2} f''(x) + O(h^3) \end{aligned}$$

Grâce à la parité des termes en h^2 , ceux-ci disparaissent de la différence terme à terme des deux lignes précédentes :

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

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