

Centered Difference Quotients

Another formula that is used to approximate the derivative of a function at a point is the **centered difference quotient (CDQ)**

$$f'(a) = \frac{f(a+h) - f(a-h)}{2h} \quad (2)$$

4. Again consider $f(x) = \sqrt{x}$.

a. Graph f near the point $(4, 2)$ and let $h = 1/2$ in the centered difference quotient. Show the line whose slope is computed by the centered difference quotient and explain why the formula approximates $f'(4)$.

b. Use the centered difference formula to approximate $f'(4)$ by completing Table 2.

h	Approximation	Error
0.1		
0.01		
0.001		
0.0001		

Table 2

c. Explain why it is not necessary to use negative values of h in Table 2.

d. Compare the accuracy of the derivative estimates in part (b) with those found in Steps 2 and 3.

5. Use the CDQ (2) and a table similar to Table 2 to find a good approximation to $f'(0)$ for $f(x) = (1+x)^{-1}$.

6. Use the CDQ (2) and a table similar to Table 2 to find a good approximation to $f'(\pi/6)$ for $f(x) = \sin x$.

7. Table 3 gives the distance $f(t)$ fallen by a smokejumper t seconds after she opens her chute.

a. Use the forward difference quotient (1) with $h = 0.5$ to estimate the velocity of the skydiver at $t = 2$ s.

b. Repeat part (a) using the centered difference quotient (2).

t (seconds)	$f(t)$ (feet)
0	0
0.5	4
1.0	15
1.5	33
2.0	55
2.5	81
3.0	109
3.5	138
4.0	169

Table 3

Computer Rounding Error

Using difference approximations to approximate derivatives with a computer or calculator is prone to *rounding errors*. These errors occur when a calculator rounds a number before using it in an arithmetic calculation. Such rounding may lead to remarkably inaccurate results.

8. Consider the function $f(x) = x^{10}$.

a. Use analytical methods to find the exact value of $f'(1)$.

b. Use the forward difference quotient to approximate $f'(1)$ using values of $h = 10^{-2}$, 10^{-3} , and 10^{-4} . What do you observe?

c. Compute approximations to $f'(1)$ using $h = 10^{-n}$, for $n = 5, 6, 7, \dots, 15$. What do you observe?

In Step 8c, you should find that for small enough values of h , the approximations to $f'(1)$ eventually are 0, which is clearly a bad estimate. Here is why this error occurs. Suppose $h = 10^{-14}$. The calculator rounds

$f(1 + 10^{-14})$ to 1 and therefore the forward difference quotient becomes $\frac{f(1 + 10^{-14}) - f(1)}{10^{-14}}$, which is

estimated to equal $\frac{1-1}{10^{-14}}$ or 0.

d. The remedy to rounding errors in this situation is to use small—but not too small—values of h . Based on the approximations computed in parts (b) and (c), what is a good approximation to $f'(1)$?

Guided Project Numerical Differentiation Answers

John Triantis



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United States Air Force Academy United States Air Force Academy,1983 Technical Abstract Bulletin ,1981

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