

- a.  $n = 0$ :  $\alpha = 0$   
 b.  $n = 1$ :  $\alpha = 0$  and  $\alpha = 1$   
 c.  $n = 2$ :  $\alpha = 0$  and  $\alpha = 2$

5. Formula (9) for  $f''(x)$  is often used in the numerical solution of differential equations. By adding the Taylor series for  $f(x+h)$  and for  $f(x-h)$ , show that the error in this formula has the form  $\sum_{n=1}^{\infty} a_{2n} h^{2n}$ . Determine the coefficients  $a_{2n}$  explicitly. Also derive the error term given in Equation (9).
6. Derive the following two formulas for approximating derivatives and show that they are both  $\mathcal{O}(h^4)$  by establishing their error terms:

$$f'(x) \approx \frac{1}{12h} [-f(x+2h) + 8f(x+h) - 8f(x-h) + f(x-2h)]$$

$$f''(x) \approx \frac{1}{12h^2} [-f(x+2h) + 16f(x+h) - 30f(x) + 16f(x-h) - f(x-2h)]$$

7. Derive the following two formulas for approximating the third derivative. Find their error terms. Which formula is more accurate?

$$f'''(x) \approx \frac{1}{h^3} [f(x+3h) - 3f(x+2h) + 3f(x+h) - f(x)]$$

$$f'''(x) \approx \frac{1}{2h^3} [f(x+2h) - 2f(x+h) + 2f(x-h) - f(x-2h)]$$

8. (Continuation) Carry out the instructions in the preceding problem for the following fourth-derivative formulas:

$$f^{(4)} \approx \frac{1}{h^4} [f(x+4h) - 4f(x+3h) + 6f(x+2h) - 4f(x+h) + f(x)]$$

$$f^{(4)} \approx \frac{1}{h^4} [f(x+2h) - 4f(x+h) + 6f(x) - 4f(x-h) + f(x-2h)]$$

9. Show that in Richardson extrapolation,

$$D(2, 2) = \frac{16}{15} \psi(h/2) - \frac{1}{15} \psi(h)$$

10. Show how to use Richardson extrapolation employing  $x_n$  and  $x_{n^2}$  if

$$L = x_n + a_1 n^{-1} + a_2 n^{-2} + a_3 n^{-3} + \dots$$

11. Prove or disprove:

- a. If  $L - x_n = \mathcal{O}(n^{-1})$ , then  $L - (2x_{2n} - x_n) = \mathcal{O}(n^{-2})$ .  
 b. If  $L - x_n = \mathcal{O}(n^{-1})$ , then  $L - x_{n^2} = \mathcal{O}(n^{-2})$ .

Discuss the numerical consequences of this problem.

12. Show how to use Richardson extrapolation if

$$L = \varphi(h) + a_1 h + a_3 h^3 + a_5 h^5 + \dots$$

13. Suppose that  $L = \lim_{h \rightarrow 0} f(h)$  and that  $L - f(h) = c_6 h^6 + c_9 h^9 + \dots$ . What combination of  $f(h)$  and  $f(h/2)$  should be the best estimate of  $L$ ?

14. Using Taylor series, derive the error term for the approximation

$$f'(x) \approx \frac{1}{2h} [-3f(x) + 4f(x+h) - f(x+2h)]$$