

Supplement for Lecture 2 (Fri, 9/6)

For  $f(x) = e^x$ , let us compute  $f'(1)$ . The exact value is  $f'(1) = e = 2.71828\dots$

$h$	$D_+f$	$ f'(x) - D_+f $	$ f'(x) - D_+f /h$
0.1	2.8588	0.1406	1.4056
0.05	2.7874	0.0691	1.3821
0.025	2.7525	0.0343	1.3705
0.0125	2.7353	0.0171	1.3648

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1 exact_value=exp(1);
2 for j=1:65
3     h(j)=1/2^(j-1);
4     computed_value=(exp(1+h(j))-exp(1))/h(j);
5     error(j)=abs(exact_value-computed_value);
6 end
7 % log-log plot
8 loglog(h,error,h,error,'o'); xlabel('h'); ylabel('error');

```

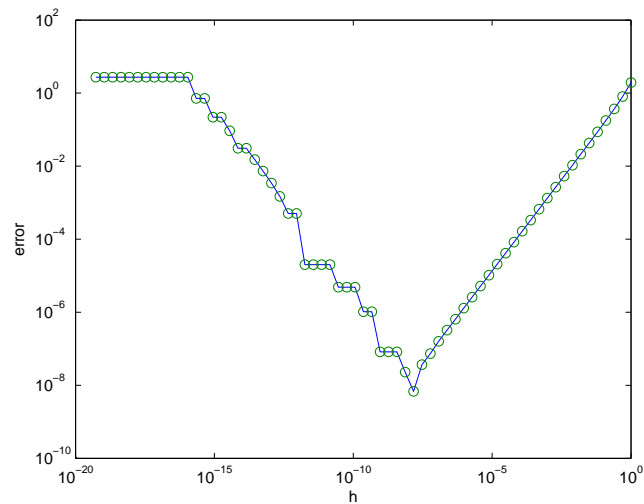


Fig. 0.1 Error of  $D_+e^x$  at  $x = 1$  as a function of  $h$ .