



Example 1

The derivative of a function $f(x)$ at a particular value of x can be approximately calculated by

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

of $f'(2)$ For $f(x) = 7e^{0.5x}$ and $h = 0.3$, find

- the approximate value of $f'(2)$
- the true value of $f'(2)$
- the true error for part (a)
- the relative true error at $x = 2$.

Solution:

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

For $x = 2$ and $h = 0.3$,

$$\begin{aligned} f'(2) &\approx \frac{f(2+0.3) - f(2)}{0.3} \\ &= \frac{f(2.3) - f(2)}{0.3} \\ &= \frac{7e^{0.5(2.3)} - 7e^{0.5(2)}}{0.3} \\ &= \frac{22.107 - 19.028}{0.3} \\ &= 10.265 \end{aligned}$$

b) The exact value of $f'(2)$ can be calculated by using our knowledge of differential calculus.

$$\begin{aligned} f(x) &= 7e^{0.5x} \\ f'(x) &= 7 \times 0.5 \times e^{0.5x} \\ &= 3.5e^{0.5x} \end{aligned}$$

So the true value of $f'(2)$ is

$$\begin{aligned} f'(2) &= 3.5e^{0.5(2)} \\ &= 9.5140 \end{aligned}$$

c) True error is calculated as

$$\begin{aligned} e_x &= |\text{True value} - \text{Approximate value}| \\ &= |9.5140 - 10.265| \\ &= |-0.7561| = 0.7561 \end{aligned}$$

d)
$$\delta_x = \frac{\text{Absolute Value}}{|\text{true Value}|}$$

$$\begin{aligned} &= \frac{0.7561}{|9.5140|} \\ &= 0.0758895 \end{aligned}$$

$$= 7.58895\%$$

8 – Approximate Error:-

is denoted by E_a and is defined as the difference between the present approximation and previous approximation.

Approximate Error = |Present Approximation – Previous Approximation|

Relative approximate error:-

is denoted by δ_a and is defined as the ratio between the approximate error and the present approximation.

$$\text{Relative approximate error} = \frac{\text{approximate error}}{|\text{Present Approximation}|}$$

Example 3

The derivative of a function $f(x)$ at a particular value of x can be approximately calculated by

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

For $f(x) = 7e^{0.5x}$ and at $x = 2$, find the following

- $f'(2)$ using $h = 0.3$
- $f'(2)$ using $h = 0.15$
- approximate error for the value of $f'(2)$ for part (b)
- the relative approximate error

Solution:

a) The approximate expression for the derivative of a function is

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

For $x = 2$ and $h = 0.3$,

$$\begin{aligned} f'(2) &\approx \frac{f(2+0.3) - f(2)}{0.3} \\ &= \frac{f(2.3) - f(2)}{0.3} \\ &= \frac{7e^{0.5(2.3)} - 7e^{0.5(2)}}{0.3} \\ &= \frac{22.107 - 19.028}{0.3} \\ &= 10.265 \end{aligned}$$

b) Repeat the procedure of part (a) with $h = 0.15$,

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

For $x = 2$ and $h = 0.15$,

$$\begin{aligned}
 f'(2) &\approx \frac{f(2+0.15) - f(2)}{0.15} \\
 &= \frac{f(2.15) - f(2)}{0.15} \\
 &= \frac{7e^{0.5(2.15)} - 7e^{0.5(2)}}{0.15} \\
 &= \frac{20.50 - 19.028}{0.15} \\
 &= 9.8799
 \end{aligned}$$

c) So the approximate error, E_a is

$$\begin{aligned}
 E_a &= |\text{True value} - \text{Approximate value}| \\
 &= |9.8799 - 10.265| \\
 &= |-0.38474| = 0.38474
 \end{aligned}$$

d) Relative approximate error = $\frac{\text{approximate error}}{|\text{Present Approximation}|}$

$$\begin{aligned}
 &= \frac{0.38474}{|9.8799|} \\
 &= 0.038942 * 100\% \\
 &= 3.8942\%
 \end{aligned}$$

Q/ While solving a mathematical model using numerical methods, how can we use relative approximate errors to minimize the error?

A: In a numerical method that uses iterative methods, a user can calculate relative approximate error δ_a at the end of each iteration. The user may pre-specify a minimum acceptable tolerance called the **pre-specified tolerance** δ_s . If the absolute relative approximate error δ_a is less than or equal to the pre-specified tolerance δ_s , that is, $\delta_a \leq \delta_s$, then the acceptable error has been reached and no more iterations would be required. Alternatively, one may pre-specify how many significant digits they would like to be correct in their answer. In that case, if one wants at least m significant digits to be correct in the answer, then you would need to have the absolute relative approximate error.

$$\delta_a \leq 0.5 * 10^{2-m} \%$$

Example 5

If one chooses 6 terms of the Maclourin series for e^x to calculate $e^{0.7}$, how many significant digits can you trust in the solution? Find your answer without knowing or using the exact answer.

Solution

$$e^x = 1 + x + \frac{x^2}{2!} + \dots$$

Using 6 terms, we get the current approximation as

$$e^{0.7} \cong 1 + 0.7 + \frac{0.7^2}{2!} + \frac{0.7^3}{3!} + \frac{0.7^4}{4!} + \frac{0.7^5}{5!} = 2.0136$$

Using 5 terms, we get the previous approximation as

$$e^{0.7} \cong 1 + 0.7 + \frac{0.7^2}{2!} + \frac{0.7^3}{3!} + \frac{0.7^4}{4!} = 2.0122$$

The percentage absolute relative approximate error is

$$\delta_a = \frac{|2.0136 - 2.0122|}{|2.0136|} * 100 = 0.069527\%$$

Since $\delta_a \leq 0.5 * 10^{2-2} \%$, at least 2 significant digits are correct in the answer of

$$e^{0.7} \cong 2.0136$$

Example 6:-

Find the Taylor Series expansion for $\sin(2)$ at $x_0 = \frac{\pi}{2}$

Sol:

$$f(x) = \sin x \qquad f\left(\frac{\pi}{2}\right) = \sin\left(\frac{\pi}{2}\right) = 1$$

$$f'(x) = \cos(x) = \sin\left(x + \frac{\pi}{2}\right) \qquad f'\left(\frac{\pi}{2}\right) = 0$$

$$f''(x) = -\sin(x) = \sin(x + \pi) \qquad f''\left(\frac{\pi}{2}\right) = -1$$

$$f'''(x) = -\cos(x) = \sin\left(x + \frac{3\pi}{2}\right) \qquad f'''\left(\frac{\pi}{2}\right) = 0$$

$$\sin(x) = 1 + 0\left(x - \frac{\pi}{2}\right) - \frac{1\left(x - \frac{\pi}{2}\right)^2}{2!} + \frac{0\left(x - \frac{\pi}{2}\right)^3}{3!} + \frac{1\left(x - \frac{\pi}{2}\right)^4}{4!} + \dots$$

$$\therefore \sin(2) = 1 + 0(0.42920) + \frac{1(0.42920)^2}{2!} + \frac{0(0.42920)^3}{3!} + \frac{1(0.42920)^4}{4!} + \dots \cong 0.90931$$

Can using form alternative for Taylor series now

$$f(x_0 + h) = f(x_0) + f'(x_0)h + f''(x_0)\frac{h^2}{2!} + f'''(x_0)\frac{h^3}{3!} + f''''(x_0)\frac{h^4}{4!} + \dots$$



Example7

Find the value of $f(6)$ given that $f(4)=125$, $f'(4)=74$, $f''(4)=30$, $f'''(4)=6$ and all other higher derivatives of $f(x)$ at $x=4$ are zero.

Solution

$$f(x_0 + h) = f(x_0) + f'(x_0)h + f''(x_0)\frac{h^2}{2!} + f'''(x_0)\frac{h^3}{3!} + f''''(x_0)\frac{h^4}{4!} + \dots$$

$$\because x_0 = 4$$

$$h = 6 - 4 = 2$$

since fourth and higher derivative of $f(x)$ are zero at $x=4$

$$f(4 + 2) = f(4) + f'(4)2 + f''(4)\frac{2^2}{2!} + f'''(4)\frac{2^3}{3!}$$

$$f(6) = 125 + 74(2) + 30\left(\frac{2^2}{2!}\right) + 6\frac{2^3}{3!}$$

$$= 125 + 148 + 60 + 8$$

$$= 341$$