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Difference Quotient ~~Trapezoidal
Rule Example [Easiest Way to
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Differentiation* Although various techniques to find the derivative of a function were learned in beginning calculus, sometimes a function is so complicated that an explicit form for the derivative is

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And Integration with the techniques we have learned in the past.

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Differentiation* Although various techniques to find the derivative of a function were learned in beginning calculus, sometimes a function is so complicated that an explicit form for the derivative is not evident with the techniques we have learned in the past.

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Trapezoidal and Simpson ' s Rules
The Trapezoidal Rule

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Linear Lagrange polynomial with $x_0 = a, x_1 = b, h = b - a$, gives Z $b - a$

$f(x)dx = h^2 [f(x_0) + f(x_1)]$ h^3

$12 f''(x)$ Simpson's Rule

Second Lagrange polynomial with x_0, x_1, x_2

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DIFFERENTIATION AND INTEGRATION

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Chapter 4: Numerical

Differentiation Mathematically, the derivative represents the rate of change (slope) of a dependent variable with respect to an independent variable.

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Numerical Differentiation. Example
1: $f(x) = \ln x$. Use the forward-
difference formula to approximate
the derivative of $f(x) = \ln x$ at $x_0 =$

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1.8 using $h = 0.1$, $h = 0.05$, and $h = 0.01$, and determine bounds for the approximation errors. Solution (1/3) The forward-difference formula $\frac{f(1.8 + h) - f(1.8)}{h}$ with $h = 0.1$.

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Chapter 4 Selected Topics in
Numerical Methods. Although this
book does not aim to cover details
of numerical methods and
algorithms, this chapter will go

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And very basics of selected topics. Namely, curve fitting, numerical differentiation, and numerical integration are briefly explained.

Chapter 4: Selected Topics in
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Problem 11.1 (Numerical differentiation). Let f be a given function that is only known at a number of isolated points. The problem of numerical differentiation is to compute an approximation to the derivative $f'(x)$ by suitable

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combinations of the known values off.

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