

Chapter 4 Numerical Differentiation and Integration

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4.1 Numerical Differentiation

The derivative of the function f at x_0 is

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}.$$

This formula gives an obvious way to generate an approximation to $f'(x_0) = \frac{f(x_0 + h) - f(x_0)}{h}$



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