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>> MainFDnonuniformNew
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Exercise 1.5 (d) (i)
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The grid consists of the points

$x(1) = 0.4$

$x(2) = 0.5$

$x(3) = 0.6$

$x_b = 0.5$

Finite difference stencil of the second derivative of an arbitrary smooth function u at $x = x_b$ based on the above grid points

$(100) * u(x(1)) + (-200) * u(x(2)) + (100) * u(x(3))$

Leading order error terms for smooth u at $x_b = 0.5$ using $n = 3$ points

$LTE = 0 * u^{(n)}(x_b) + (1/1200) * u^{(n+1)}(x_b) + \dots$

Application of the above finite difference to approximate the derivative $u'(2)$ of the input function $u = e^{(x/3)}$ at $x_b = 0.5$ based on the grid "xpts":

Approximation of $u'(2)(0.5) = 0.131274$

Exact value of $u'(2)(0.5) = 0.131262$

Actual Error = $1.21544e-05$

Estimated Error = $1.21539e-05$

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