Three Formula

Forward Difference:

$$\frac{df(x)}{dx} = \frac{f(x+h) - f(x)}{h}$$

Backward Difference:

$$\frac{df(x)}{dx} = \frac{f(x) - f(x - h)}{h}$$

Central Difference:

$$\frac{df(x)}{dx} = \frac{f(x+h) - f(x-h)}{2h}$$

Which method is better? How do we judge them?

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Purdue University. Thermophysical Properties Research Center

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