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Accuracy of the FD approximations

 ${\scriptstyle \bullet}$ Write a Taylor series expansion for u(x) around point x_i

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- For the replace x by x_{i+1}
- solve for $\frac{\partial u_i}{\partial x}$

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Order of accuracy

The power of Δx with which the truncation error tends to zero for a finite-difference approximation.

Second-order derivatives

- slope of the line tangent to $\frac{\partial u}{\partial x}$
- combine FD and BD for 1st derivative

$$\frac{\partial^2 u_i}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2} - \mathcal{O}(\Delta x^2)$$

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