

True Error



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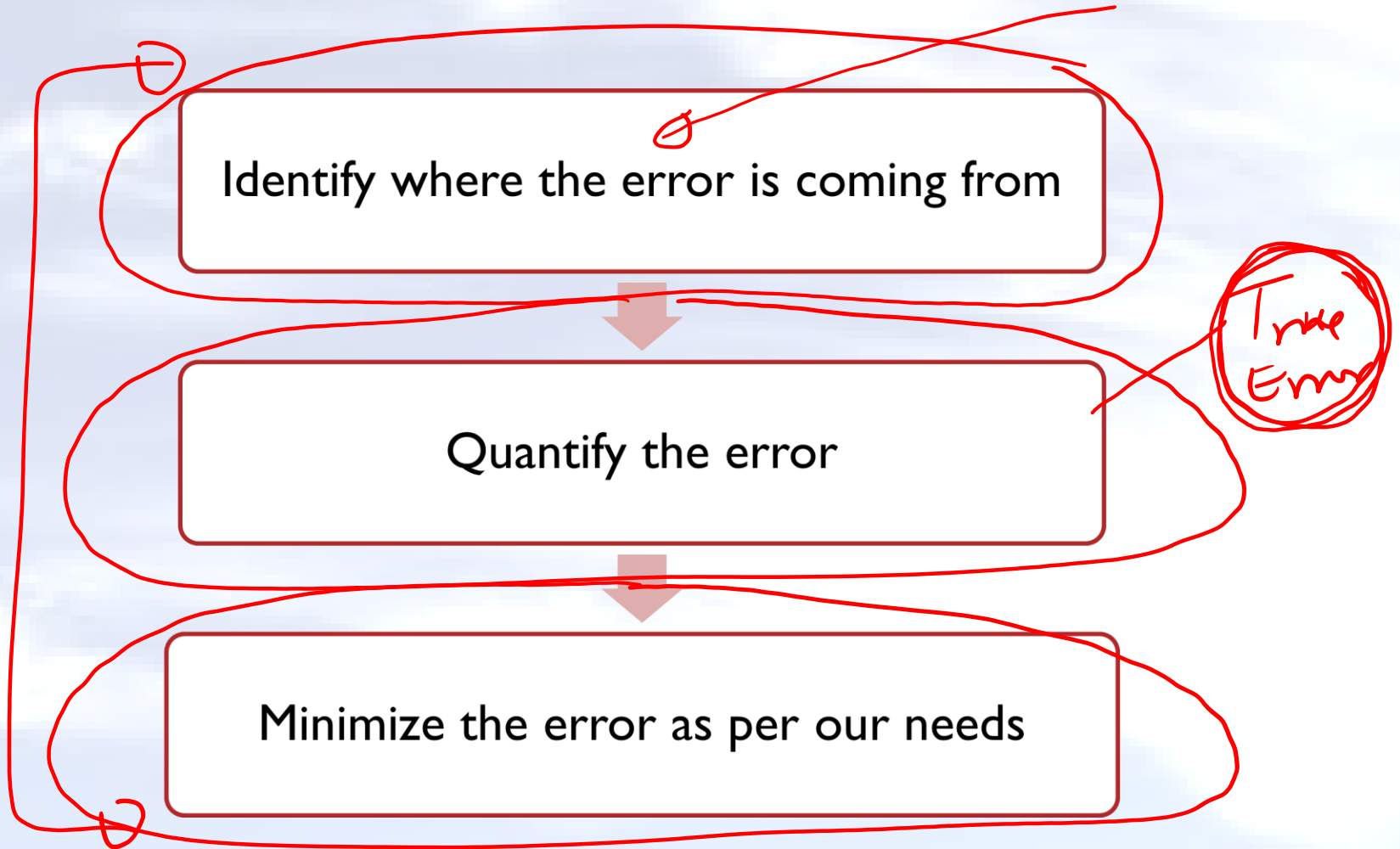
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Transforming Numerical Methods Education for STEM Undergraduates

For more details on this topic

- Go to <http://nm.MathForCollege.com>
- Click on Quantifying Errors

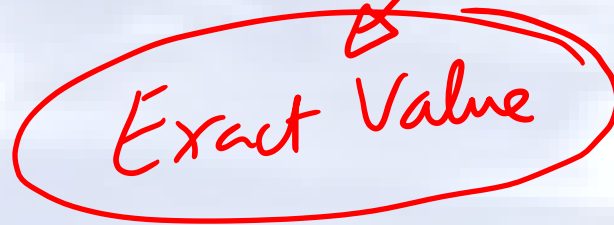
How to deal with errors?



$$\text{True Error} = \text{True Value} - \text{Approx. Value}$$

(E_t)

Exact Value



Example of true error

The derivative of a function $f(x)$ at a particular value of x can be approximately calculated by

$$f'(x) \approx \frac{f(x+h) - f(x)}{h} \quad \checkmark$$

For $f(x) = 7e^{0.5x}$ and $h = 0.3$, find

- the approximate value of $f'(2)$
- the true value of $f'(2)$
- the true error for part (a)



$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

$$x = 2, h = 0.3$$

$$f'(2) \approx \frac{f(2+0.3) - f(2)}{0.3}$$

$$= \frac{f(2.3) - f(2)}{0.3}$$

$$= \frac{7e^{0.5(2.3)} - 7e^{0.5(2)}}{0.3}$$

$$= 10.263$$



b)

$$f'(2) = ? \text{ (Exact)}$$

$$f(x) = 7e^{0.5x}$$

$$\frac{d}{dx} (c e^{ax}) = cae^{ax}$$

$$\begin{aligned} \frac{d}{dx} (7e^{0.5x}) &= 7(0.5)e^{0.5x} \\ &= 3.5e^{0.5x} \end{aligned}$$

$$f'(x) = 3.5e^{0.5x}$$

$$\begin{aligned} f'(2) &= 3.5e^{0.5(2)} \\ &= \underline{\underline{9.5140}} \end{aligned}$$



$$\begin{aligned} c) \quad E_t &= \text{True Value} - \text{Approx. Value} \\ &= 9.5140 - 10.263 \\ &= -0.749 \end{aligned}$$

If $f(x) = 7 e^{0.5x}$

Instead we have $f(x) = \frac{7 * 10^{-6} e^{0.5x}}$

$$E_t = -0.749 * 10^{-6} \checkmark$$



$$\text{Relative True Error} = \frac{\text{True Error}}{\text{True Value}}$$

(E_t)



Example of relative true error

The derivative of a function $f(x)$ at a particular value of x can be approximately calculated by

$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

For $f(x) = 7e^{0.5x}$ and $h = 0.3$, find the relative true error in finding $f'(2)$.

$$E_t = -0.749$$

$$\text{True value} = 9.5140$$

$$E_t = \frac{E_t}{\text{True val.}} = -\frac{0.749}{9.5140} = -0.078726$$

$$E_t = -0.078726$$

$$E_t = -0.078726 * 100\% \\ = 7.8726\%$$

Absolute Relative True Error

$$|E_t| = |-0.078726| \\ = 0.078726$$

or
7.8726%

$$\underline{\underline{f(x) = 7e^{0.5x}}}$$

$$\underline{\underline{f(x) = 7 \times 10^{-6} e^{0.5x}}}$$

END



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Numerical Methods for STEM undergraduate

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