

numerical partial derivatives

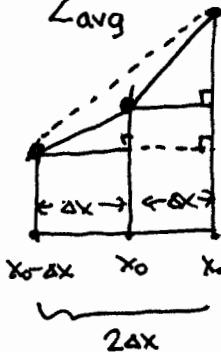
x	y	1.8	2.0	2.2
2.5		12.5	10.2	9.3
3.0		18.1	17.5	15.9
3.5		20.0	22.4	26.1

values of $f(x,y)$

note: $\Delta x = 0.5$ constant equal
 $\Delta y = 0.2$ separations

1d calculation of numerical derivative

$$f_x(x_0) = \frac{1}{2} \left[\frac{(f(x_0 + \Delta x) - f(x_0))}{\Delta x} + \frac{(f(x_0) - f(x_0 - \Delta x))}{\Delta x} \right]$$



$$\frac{f(x_0 + \Delta x) - f(x_0 - \Delta x)}{2\Delta x}$$

sec slope spanning
left & right
adjacent
data points
(dotted line)

y fixed in each 1d calculation



$$f_x(3.0, 1.8) = \frac{1}{2} \left[\frac{f(3.5, 1.8) - f(3.0, 1.8)}{\Delta x} + \frac{f(3.0, 1.8) - f(2.5, 1.8)}{\Delta x} \right] = \frac{1}{2(0.5)} [(20.0 - 18.1) + (18.1 - 12.5)] = 1.9 + 5.6 = [7.5]$$



$$f_x(3.0, 2.0) = \frac{1}{2} \left[\frac{f(3.5, 2.0) - f(3.0, 2.0)}{\Delta x} + \frac{f(3.0, 2.0) - f(2.5, 2.0)}{\Delta x} \right] = \frac{1}{2(0.5)} [(22.4 - 17.5) + (17.5 - 14.2)] = 4.9 + 7.3 = [12.2]$$



$$f_x(3.0, 2.2) = \frac{1}{2} \left[\frac{f(3.5, 2.2) - f(3.0, 2.2)}{\Delta x} + \frac{f(3.0, 2.2) - f(2.5, 2.2)}{\Delta x} \right] = \frac{1}{2(0.5)} [(24.1 - 15.9) + (15.9 - 9.3)] = 10.2 + 6.6 = [16.8]$$

values of $f_x(x,y)$:

(now it is a single 1d calculation of a numerical derivative)

x	y	1.8	2.0	2.2
3.0		7.5	12.2	16.8

$$f_{xy}(3.0, 2.0) = \frac{1}{2} \left[\frac{f_x(3.0, 2.2) - f_x(3.0, 2.0)}{\Delta y} + \frac{f_x(3.0, 2.0) - f_x(3.0, 1.8)}{\Delta y} \right] = \frac{1}{2(0.4)} [(16.8 - 12.2) + (12.2 - 7.5)] = \frac{1}{1.6} (4.6 + 4.7) = \frac{1}{1.6} 9.3 = [23.25]$$

pretty tedious, but worth understanding