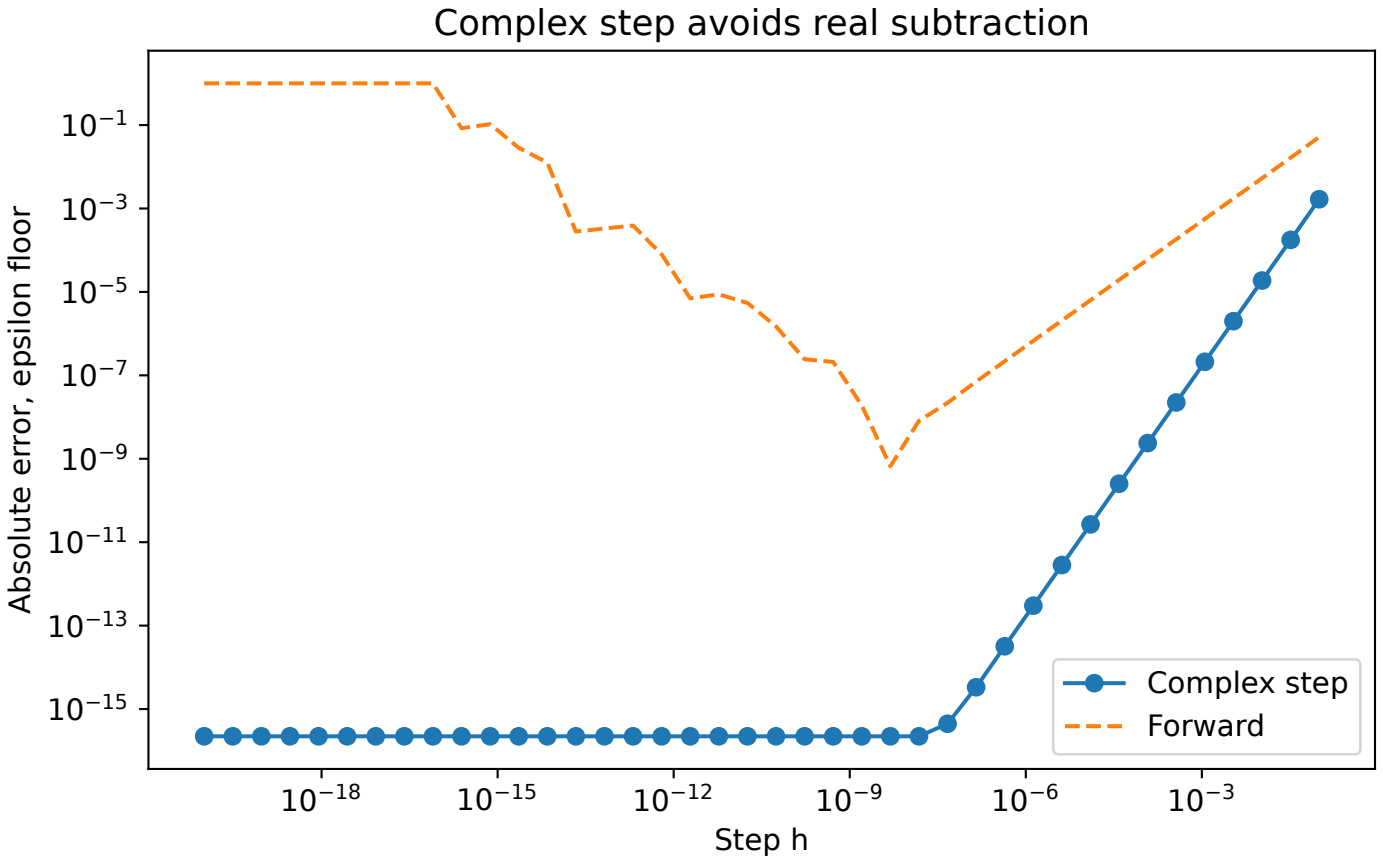
Complex step avoids real subtraction
Absolute error, epsilon floor
10^{-1}
10^{-3}
10^{-5}
10^{-7}
10^{-9}
10^{-11}
10^{-13}
10^{-15}
10^{-18}
10^{-15}
10^{-12}
10^{-9}
10^{-6}
10^{-3}
Step h
Complex step
Forward