Regioni di assoluta stabilità di due metodi di Predizione e Correzione

Paolo Ghelardoni

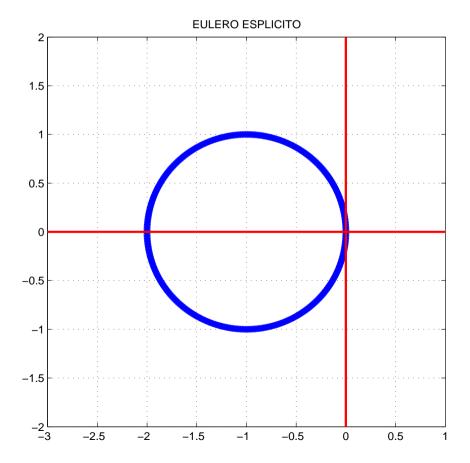
Dipartimento di Matematica Applicata "U.Dini"

Università di Pisa



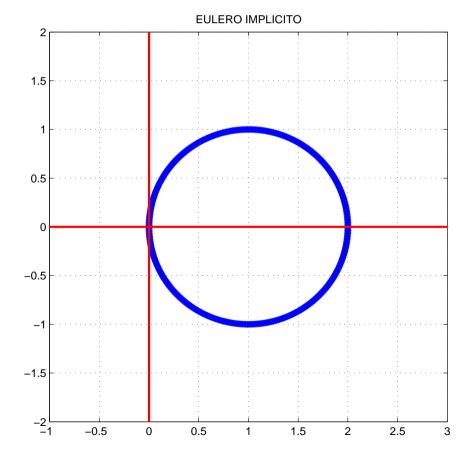
Metodo di Eulero Esplicito

- $y_{n+1} = y_n + hf(t_n, y_n)$
- $\pi(q,\mu) = \mu 1 q$
- Boundary Locus



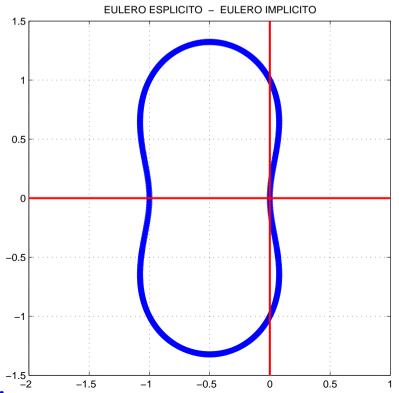
Metodo di Eulero Implicito

- $y_{n+1} = y_n + hf(t_{n+1}, y_{n+1})$
- $\pi(q,\mu) = (1-q)\mu 1$
- Boundary Locus

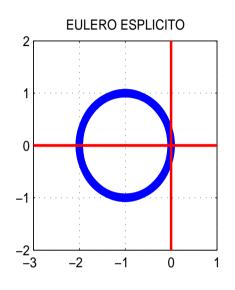


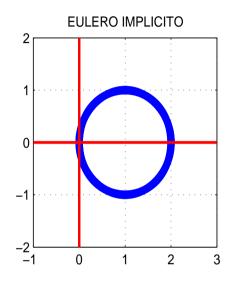
Eulero Esplicito - Eulero Implicito

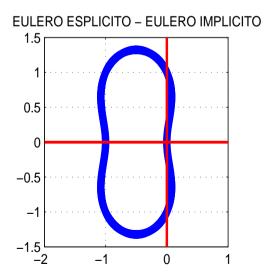
- Predittore: $y_{n+1}^* = y_n + hf(t_n, y_n)$
- Correttore: $y_{n+1} = y_n + hf(t_{n+1}, y_{n+1}^*)$
- $\pi(q,\mu) = \mu 1 q q^2$
- Boundary Locus



Eulero Esplicito - Eulero Implicito

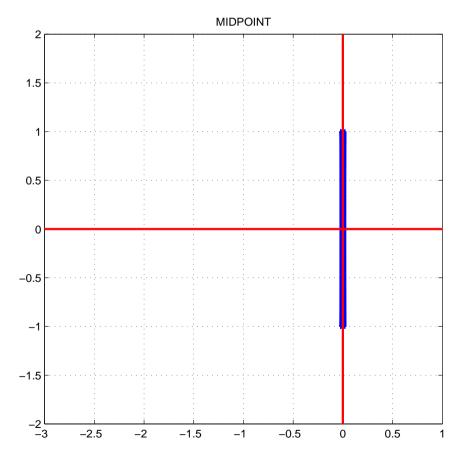






Formula Midpoint

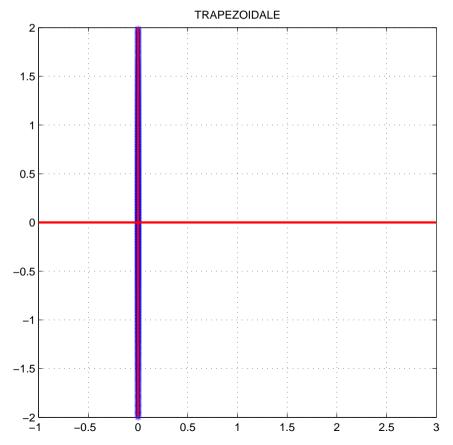
- $y_{n+2} = y_n + 2hf(t_{n+1}, y_{n+1})$
- $\pi(q,\mu) = \mu^2 2q\mu 1$
- Boundary Locus



Formula Trapezoidale

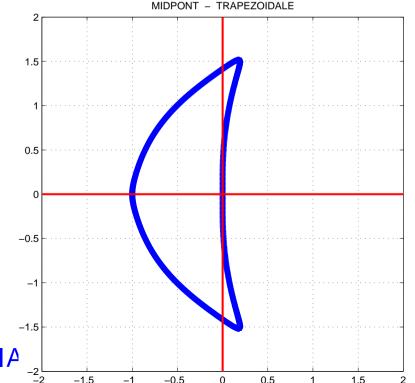
$$y_{n+1} = y_n + \frac{h}{2} \left(f(t_n, y_n) + f(t_{n+1}, y_{n+1}) \right)$$

- $\pi(q,\mu) = (2-q)\mu (2+q)$
- Boundary Locus



Midpoint - Trapezoidale

- Predittore: $y_{n+2}^* = y_n + 2hf(t_{n+1}, y_{n+1})$
- Correttore: $y_{n+2} = y_{n+1} + \frac{h}{2} \left(f(t_{n+1}, y_{n+1}) + f(t_{n+2}, y_{n+2}^*) \right)$
- $\pi(q,\mu) = \mu^2 (1 + \frac{q}{2} + q^2)\mu \frac{q}{2}$
- Boundary Locus



Midpoint - Trapezoidale

