Assignment-3

(Linear multi-step methods)

1. Solve the IVP

$$y' = \frac{1}{4}y\left(1 - \frac{y}{20}\right), \quad y(0) = 1$$

using the Adams-Bashforth method of order 2. Use the step sizes h = 0.1, 0.01 to approximate y(1).

2. Use the Adams-Bashforth method of order 3 to obtain an approximation to the solution of the IVP

$$y' = 2t - y, \quad y(0) = -1$$

with N=10, at t=1. Compare with the exact solution $y(t)=e^{-t}+2t-2$.

3. Use the Adams-Bashforth of order 4 method to approximate the solution of the IVP

$$y' = 2 + \sqrt{y - 2t + 3}, \qquad y(0) = 1$$

on the interval [0, 1.5] with h = 0.25. Compare with the exact solution $y(t) = 1 + 4t + \frac{1}{4}t^2$.

4. Using Milne's method, find solution at x = 2 of the ODE

$$\frac{dy}{dx} = x^2y - y, \qquad y(0) = 1$$

with step size h = 0.5.

5. Solve the following IVP using the Adams-Bashforth-Moulton predictor-corrector method of order 4

$$y' = e^{-t} - y, \quad y(0) = 1$$

in the interval [0, 1.2] with h = 0.2. Compare with the exact solution $y(t) = e^{-t}(t+1)$.

6. Using Milne-Simpson predictor-corrector method, find solution at x = 2 of the ODE

$$\frac{dy}{dx} = y\sin x, \qquad y(0) = 1$$

with step size h = 0.5