

Accuracy of trapezoid method

The trapezoid method simply adds backward and forward euler to get:

$$\begin{aligned}y_{k+1} &= y_k + \frac{h_k \lambda (y_k + y_{k+1})}{2} \\ \Rightarrow y_{k+1} \left(1 - \frac{h_k \lambda}{2}\right) &= y_k \left(1 + \frac{h_k \lambda}{2}\right) \\ \Rightarrow y_{k+1} &= y_k \frac{1 + \delta}{1 - \delta}\end{aligned}$$

Here, h_k is Δt . The growth factor is $\frac{1 + \frac{\lambda \Delta t}{2}}{1 - \frac{\lambda \Delta t}{2}}$. As $\lambda \Delta t \rightarrow -\infty$, $G \rightarrow -1^-$. This can be seen easily using the L'Hospital rule.

The analytical growth factor is $\frac{e^{\lambda(t+\Delta t)}}{e^{\lambda t}} = e^{\lambda \Delta t}$ which goes to 0 as $\lambda \Delta t \rightarrow 0$