

$$y' = -5y$$

The solution is

$$y(t) = e^{-5t}$$

The condition number of this solution at  $t$  is  $|5t|$ , which is stable if  $t$  is reasonable.

From class notes, we know that Euler's method is stable if  $|1 + h\lambda| < 1$ , in this case,  $\lambda = -5$  and  $h = 0.5$ . Hence,  $|1 + h\lambda| = 1.5$ , hence **euler's forward is NOT stable**.

Performing one iteration of euler's forward method:

$$y_1 = y_0 + hf_0$$

In this case,  $f_0 = -5y(0) = -5$ , and  $y_0 = y(0) = 1$ , and  $h = 0.5$

Hence,  $y_1^{(forward)} = 1 + 0.5 * (-5) = -1.5$

For the given ODE, we know that backward Euler is stable if  $\left| \frac{1}{1-h\lambda} \right| < 1 \Rightarrow \left| \frac{1}{1-0.5*(-5)} \right| = \left| \frac{1}{3.5} \right| < 1$

Hence, **backward Euler is stable**.

Performing one iteration of backward Euler, we have:

$$y_1 = y_0 + hf(t_1, y_1) = 1 + 0.5(-5y_1) \Rightarrow y_1(3.5) = 1 \Rightarrow y_1 = \frac{1}{3.5}$$