Name:

CID:

Tutorial 6

Any marks received for the tutorial are only indicative and may be subject to moderation and scaling.

Exercise 1 (Convergence)

% of CW mark: 1.0

Which of the methods (Euler's method, Trapezoidal rule, AB(2)) is divergent?

Exercise 2 (Consistency)

% of CW mark: 1.5

The first characteristic polynomial of the general Backward Differentiation Formula of order k

$$x_{n+k} + \alpha_{k-1}x_{n+k-1} + \alpha_{k-2}x_{n+k-2} + \ldots + \alpha_0x_n = h\beta_k f_{n+k}$$

is given by

$$\rho(r) = \left(\sum_{j=1}^{k} \frac{1}{j}\right)^{-1} \sum_{j=1}^{k} \frac{r^{k-j}(r-1)^{j}}{j}.$$

Use consistency of the method to calculate β_4 .

Exercise 3 (Convergence)

% of CW mark: 2.0

Mastery Component

Study how the convergence of the method

$$x_{n+2} - x_{n+i} = \frac{h}{3} (f_{n+2} + 4f_{n+1} + f_n)$$

depends on $i = \{0, 1\}$.

Nov 16, 2017