



Assignment 7

Wednesday, 25 January 2023
12:34 AM

a) $\frac{dy}{dt} = -10^5 y + 99,999 e^{-t} \quad y(0) = 0 \quad t \in [0, 2]$

to get limit of step size for stability, we take the homogeneous

$$\frac{dy}{dt} = -ay$$

∴ {insert theory from chapra}

$$h < \frac{2}{a} \quad \text{to maintain stability}$$

$$h < \frac{2}{10^5}$$

$$h < 2 \times 10^{-5} \quad //$$

↓
step size.

now we can do explicit euler with $h = 2 \times 10^{-5}$ or $h <$

b) implicit euler:

$$y_{i+1} = y_i + \frac{dy_{i+1}}{dt} h$$

$$y_{i+1} = y_i + (-10^5 y_{i+1} + 99999 e^{-t_{i+1}}) h$$

$$y_{i+1} (1 + 10^5 h) = y_i + 99999 e^{-t_{i+1}} h$$

$$y_{i+1} = \frac{y_i + 99999 h e^{-t_{i+1}}}{1 + 10^5 h}$$

$$1 + 10^{-9} \eta$$

now we can use this equation to update $y_i \rightarrow y_i$
every step.

NOTE: The theory here is just to determine the step size
update eqn.

when you are writing approach, use this as the
fill it in with more theory from chapter 4 (And
why we are doing these and the theory behind it
[directed to sumedh, from