

## Trapezoidal Derivation...

$$y_{n+1} = y_n + \frac{1}{2}h(f(t_n, y_n) + f(t_{n+1}, y_{n+1})),$$

$$f(t, x) = x - \sin(t)$$

$$x_{n+1} = x_n + \frac{\Delta}{2}(x_n - \sin(t_n) + x_{n+1} - \sin(t_{n+1}))$$

$$x_{n+1} = x_n \left(1 + \frac{\Delta}{2}\right) + \frac{\Delta}{2} x_{n+1} - \frac{\Delta}{2}(\sin(t_n) + \sin(t_{n+1}))$$

$$\left(1 - \frac{\Delta}{2}\right)x_{n+1} = x_n \left(1 + \frac{\Delta}{2}\right) - \frac{\Delta}{2}(\sin(t_n) + \sin(t_{n+1}))$$

Taylor expansion for  $b_{-1}, b_0, b_1$

$$F(s) = x - \sin(t)$$

expansion about  $t_{n+1}$

$$\begin{aligned} \int_{t_n}^{t_{n+1}} F(s) &\approx \int_{t_n}^{t_{n+1}} \left( F(t_{n+1}) + F'(t_{n+1})(s - t_{n+1}) + \frac{F''(t_{n+1})(s - t_{n+1})^2}{2!} + O(\Delta^3) \right) ds \\ &= F(t_{n+1})\Delta + F'(t_{n+1}) \int_{t_n}^{t_{n+1}} (s - t_{n+1}) ds + \frac{F''(t_{n+1})}{2} \int_{t_n}^{t_{n+1}} (s - t_{n+1})^2 ds + O(\Delta^4) \\ &= \Delta F(t_{n+1}) - \frac{\Delta^2}{2} F'(t_{n+1}) + \frac{\Delta^3}{2 \cdot 3} F''(t_{n+1}) + O(\Delta^4) \quad (1) \end{aligned}$$

about  $t_n$

$$\int_{t_n}^{t_{n+1}} F(s) \approx \int_{t_n}^{t_{n+1}} \left( F(t_n) + F'(t_n)(s - t_n) + \frac{F''(t_n)(s - t_n)^2}{2} + O(\Delta^3) \right) ds$$

$$= F(t_n)\Delta + F'(t_n) \int_{t_n}^{t_{n+1}} (s - t_n) ds + \frac{F''(t_n)}{2} \int_{t_n}^{t_{n+1}} (s - t_n)^2 ds + O(\Delta^4)$$

$$\begin{aligned}
&= \Delta F(t_n) + F'(t_n) \int_{t_n}^{t_{n+1}} (s-t_n) ds + \frac{F''(t_n)}{2} \int_{t_n}^{t_{n+1}} (s-t_n)^2 ds + O(\Delta^4) \\
&= \Delta F_n + \frac{\Delta^2}{2} F'_n + \frac{\Delta^3}{6} F''_n + O(\Delta^4) \quad (2)
\end{aligned}$$

$$\begin{aligned}
\text{About } \int_{t_n}^{t_{n+1}} F(s) ds &\approx \int_{t_n}^{t_{n+1}} \left( F(t_{n-1}) + F'(t_{n-1})(s-t_{n-1}) + \frac{F''(t_{n-1})(s-t_{n-1})^2}{2} \right) ds + O(\Delta^4) \\
&= \Delta F_{n-1} + F'_{n-1} \int_{\Delta}^{2\Delta} u du + \frac{F''_{n-1}}{2} \int_{\Delta}^{2\Delta} u^2 du + O(\Delta^4) \\
&= \Delta F_{n-1} + \frac{3\Delta^2}{2} F'_{n-1} + \frac{7\Delta^3}{6} F''_{n-1} + O(\Delta^4)
\end{aligned}$$

So my equations are:

$$(1) \quad X_{n+1} = X_n + \Delta F_{n+1} - \frac{\Delta^2}{2} F'_{n+1} + \frac{\Delta^3}{6} F''_{n+1} + O(\Delta^4)$$

$$(2) \quad X_{n+1} = X_n + \Delta F_n + \frac{\Delta^2}{2} F'_n + \frac{\Delta^3}{6} F''_n + O(\Delta^4)$$

$$(3) \quad X_{n+1} = X_n + \Delta F_{n-1} + \frac{3\Delta^2}{2} F'_{n-1} + \frac{7\Delta^3}{6} F''_{n-1} + O(\Delta^4)$$

$$X_{n+1}(b_{-1} + b_0 + b_1) = X_n(b_{-1} + b_0 + b_1) + \boxed{\Delta(b_{-1}F_{n+1} + b_0F_n + b_1F_{n-1}) + \frac{\Delta^2}{2}(-b_{-1}F'_{n+1} + b_0F'_n + 3b_1F'_{n-1}) + \frac{\Delta^3}{6}(b_{-1}F''_{n+1} + b_0F''_n + 7b_1F''_{n-1})} + O(\Delta^4)$$

we want this

$$\begin{aligned}
&\Delta(b_{-1}F_{n+1} + b_0F_n + b_1F_{n-1}) + \\
&\frac{\Delta^2}{2}(-b_{-1}F'_{n+1} + b_0F'_n + 3b_1F'_{n-1}) + \\
&\frac{\Delta^3}{6}(b_{-1}F''_{n+1} + b_0F''_n + 7b_1F''_{n-1}) + O(\Delta^4)
\end{aligned}$$

→ Taylor expand to write in terms of  $F_n$  and pull  $F_n$  out

$$\begin{cases}
F'_{n+1} = F'_n + \Delta F''_n + O(\Delta^2) & F''_{n+1} = F''_n + \Delta F'''_n + O(\Delta^2) \\
F'_{n-1} = F'_n - \Delta F''_n + O(\Delta^2) & F''_{n-1} = F''_n - \Delta F'''_n + O(\Delta^2)
\end{cases}$$

$$-\frac{\Delta^2}{2} b_{-1} (F'_n + \Delta F''_n) + \frac{\Delta^2}{2} b_0 F'_n + \frac{3\Delta^2}{2} b_1 (F'_n - \Delta F''_n)$$

$$-\frac{\Delta^3}{2} b_{-1} (F_n + \Delta F_n) + \frac{\Delta^3}{2} b_0 F_n + \frac{\Delta^3}{2} b_1 (F_n - \Delta F_n)$$

$$= \underbrace{-\frac{\Delta^3}{2} b_{-1} F_n - \frac{3\Delta^3}{2} b_{-1} F_n}_{\text{ignore}} + \underbrace{\frac{\Delta^2}{2} (-b_{-1} F_n' + b_0 F_n' + 3b_1 F_n')}_{\text{ignore}} \quad \boxed{A}$$

$$\frac{\Delta^3}{6} b_{-1} (F_n + \Delta F_n) + \frac{\Delta^3}{6} b_0 F_n + \frac{7\Delta^3}{6} b_1 (F_n - \Delta F_n)$$

$$\underbrace{\frac{\Delta^3}{6} b_{-1} F_n + \frac{\Delta^3}{6} b_{-1} \Delta F_n}_{\text{ignore}} + \underbrace{\frac{\Delta^3}{6} b_0 F_n}_{\text{ignore}} + \underbrace{\frac{7\Delta^3}{6} b_1 F_n - \frac{7\Delta^3}{6} b_1 \Delta F_n}_{\text{ignore}} + \underbrace{\frac{\Delta^3}{2} b_{-1} F_n' - \frac{3\Delta^3}{2} b_1 F_n'}_{\text{ignore}} + \underbrace{\quad}_{\text{ignore}}$$

$$\underbrace{\frac{\Delta^3}{6} F_n (-2b_{-1} + b_0 - 2b_1)}_{\text{ignore}} \quad \boxed{B} + \underbrace{\quad}_{\text{ignore}}$$

Via  $\boxed{A}$  and  $\boxed{B}$  and  $\boxed{C}$  I can conclude

$$\begin{aligned} b_{-1} + b_0 + b_1 &= 1 \\ -b_{-1} + b_0 + 3b_1 &= 0 \\ -2b_{-1} + b_0 - 2b_1 &= 0 \end{aligned} \quad \begin{pmatrix} 1 & 1 & 1 \\ -1 & 1 & 3 \\ -2 & 1 & -2 \end{pmatrix} \vec{b} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \vec{b} = (5/12, 2/3, 1/12)$$

$$x_{n+1} = x_n + \Delta [b_{-1} f(t_{n+1}, x_{n+1}) + b_0 f(t_n, x_n) \oplus b_1 f(t_{n-1}, x_{n-1})].$$

minus

Mistake?

$$f(t, x) = x - \sin(t)$$

$$x_{n+1} = x_n + \Delta b_{-1} (x_{n+1} - \sin(t_{n+1})) + \Delta b_0 f_n \oplus \Delta b_1 f_{n-1}$$

minus

$$x_{n+1} \Delta b_{-1} x_{n+1} - \Delta b_{-1} \sin(t_{n+1}) + \underbrace{\quad}_{\text{ignore}}$$

$$x_{n+1} (1 - \Delta b_{-1}) = x_n + \Delta (-b_{-1} \sin(t_{n+1}) + b_0 f_n - b_1 f_{n-1})$$