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In[1]:= (* Backward Euler *)
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In[2]:= bE[f_, dt_, T_, init_] := Module[{ret = {{0.0, init}}, y = init, t = 0.0, numsteps = T / dt},  
  Do[y = ynew /. Solve[ynew == y + dt * f[ynew, t + dt], ynew][[1]],  
    t = t + dt;  
    ret = Append[ret, {t, y}], {i, 1, numsteps}];  
  ret];
```

```
In[3]:= (* Forward Euler *)
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```
fE[f_, dt_, T_, init_] := Module[{ret = {{0.0, init}}, y = init, t = 0.0, numsteps =  $\frac{T}{dt}$ },  
  Do[y = y + dt * f[y, t]; t = t + dt;  
    ret = Append[ret, {t, y}], {i, 1, numsteps}];  
  ret];
```

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In[4]:= (* Adams-Bashforth 2-step *)
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In[5]:= aB[f_, dt_, T_, init_] :=  
  Module[{ret = {{0.0, init}}, y1 = init, y2, y, t = 0.0, numsteps = T / dt},  
    Do[y2 = y1 + (3 / 2) * dt * f[y1, t] - (dt / 2) * f[y, t - dt];  
      y = y1;  
      y1 = y2;  
      t = t + dt;  
      ret = Append[ret, {t, y2}], {i, 1, numsteps}];  
  ret];
```

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In[6]:= (* Ex 1: f' = 2-2f+ Exp(-4t), f(0) = 1.
```

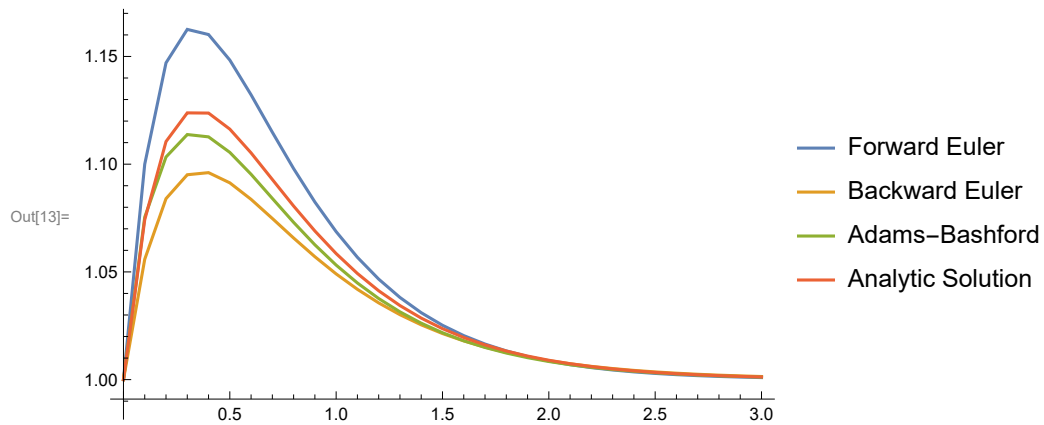
Analytical Sol: $f(t) = 1 + \frac{1}{2} \text{Exp}(-2t) - \frac{1}{2} \text{Exp}(-4t)$

Each Numerical Solution has a step size h=
0.1 and is calculated over domain (0,3).*)

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In[7]:= f[y_, t_] = 2 - 2 y + Exp[-4 t];
        retaB = aB[f, 0.1, 3, 1];
        retfE = fE[f, 0.1, 3, 1];
        retbE = bE[f, 0.1, 3, 1];
        sol =
          Transpose[{Range[0, 3, .1], Table[1 + 1 / 2 Exp[-2 t] - 1 / 2 Exp[-4 t], {t, 0, 3, .1}]}];
        soly = Transpose[{ConstantArray[0, Length[sol]],
          Table[1 + 1 / 2 Exp[-2 t] - 1 / 2 Exp[-4 t], {t, 0, 3, .1}]}];
        ListLinePlot[{retfE, retbE, retaB, sol},
          PlotLegends -> {"Forward Euler", "Backward Euler", "Adams-Bashford", "Analytic Solution"}]

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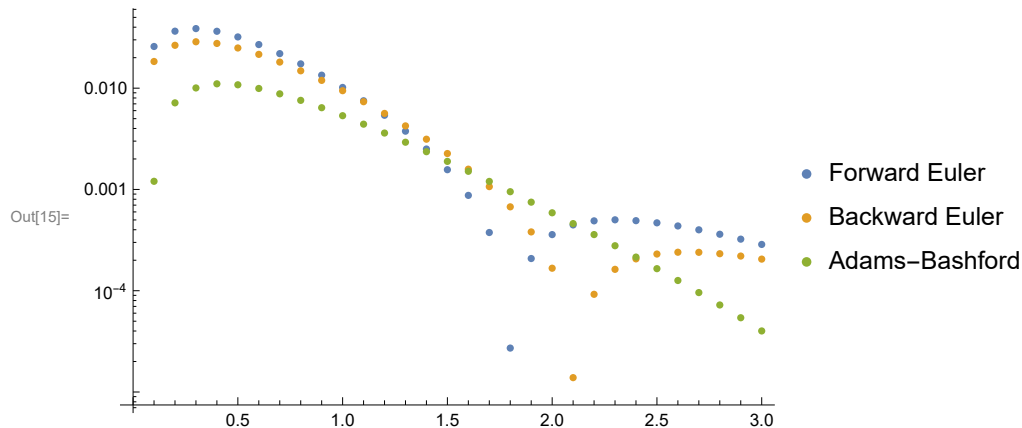


In[14]:= (* Log Plot of Error for each Method *)

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In[15]:= ListLogPlot[{Abs[retfE - soly], Abs[retbE - soly], Abs[retaB - soly]},
  PlotLegends -> {"Forward Euler", "Backward Euler", "Adams-Bashford"}]

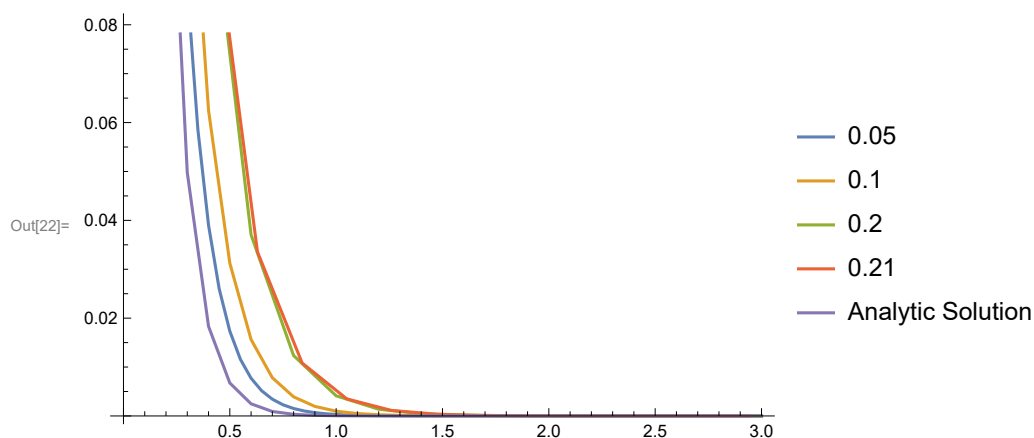
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In[16]:= (* Ex 2:  $y' = -10y$ ,  $y(0) = 1$ 
          Solved Numerically with Backwards Euler in different step sizes*)
ode [y_, t_] = -10 y;
besol005 = bE[ode, 0.05, 3, 1];
besol01 = bE[ode, 0.1, 3, 1];
besol02 = bE[ode, 0.2, 3, 1];
besol021 = bE[ode, 0.21, 3, 1];
ansol = Transpose[{Range[0, 3, .1], Table[Exp[-10 t], {t, 0, 3, .1}]}];
ListLinePlot[{besol005, besol01, besol02, besol021, ansol},
  PlotLegends → {"0.05", "0.1", "0.2", "0.21", "Analytic Solution"}]

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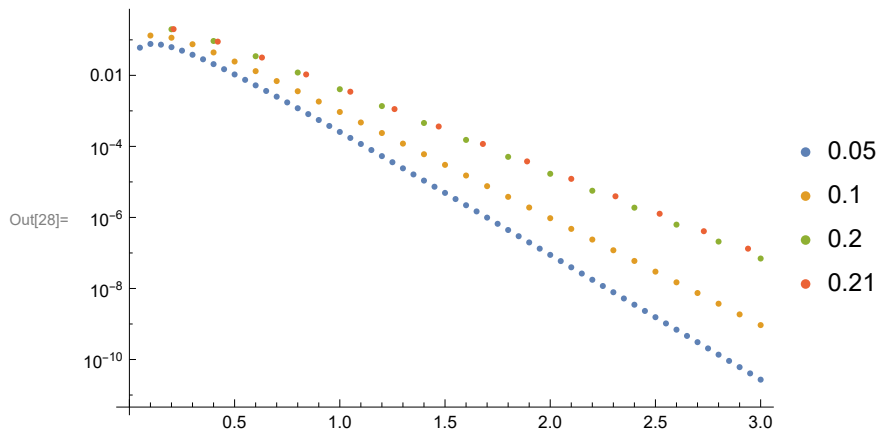
In[23]:= (* Log Plot of Error per Step Size*)

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In[24]:= ansoly1 =
  Transpose[{ConstantArray[0, Length[besol005]], Table[Exp[-10 t], {t, 0, 3, 0.05}]}];
ansoly2 =
  Transpose[{ConstantArray[0, Length[besol01]], Table[Exp[-10 t], {t, 0, 3, 0.1}]}];
ansoly3 =
  Transpose[{ConstantArray[0, Length[besol02]], Table[Exp[-10 t], {t, 0, 3, 0.2}]}];
ansoly4 =
  Transpose[{ConstantArray[0, Length[besol021]], Table[Exp[-10 t], {t, 0, 3, 0.21}]}];
ListLogPlot[{Abs[besol005 - ansoly1], Abs[ansoly2 - besol01], Abs[ansoly3 - besol02],
  Abs[besol021 - ansoly4]}, PlotLegends -> {"0.05", "0.1", "0.2", "0.21"}]

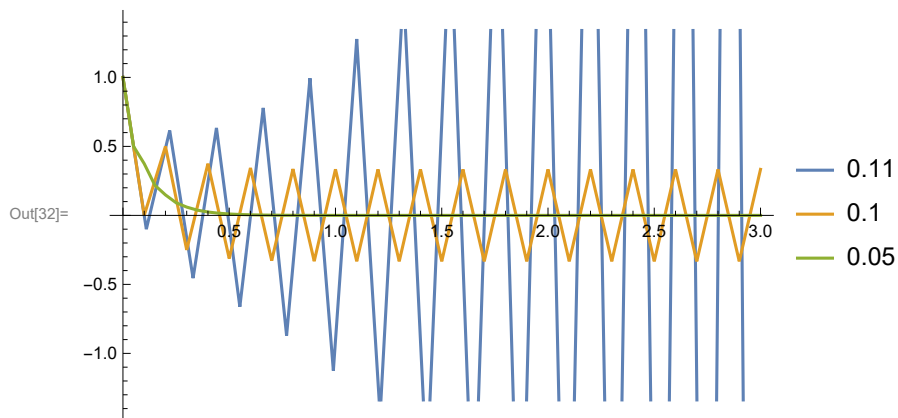
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In[29]:= (* Can we solve this ODE with an Adams-Bashforth method? *)
absol1 = aB[ode, 0.1, 3, 1];
absol2 = aB[ode, 0.05, 3, 1];
absol3 = aB[ode, 0.11, 3, 1];
ListLinePlot[{absol3, absol1, absol2}, PlotLegends -> {"0.11", "0.1", "0.05"}]

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In[33]:= (* Only if we use a small enough step size h < 0.1*)

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