

#7

$$\Gamma(z) = \int_0^{\infty} e^{-t} t^{z-1} dt, \quad z \in \mathbb{C}$$

$$\Rightarrow \Gamma(z+1) = \int_0^{\infty} e^{-t} t^z dt, \quad \text{since } \int e^{-t} = -e^{-t}$$

$$= -e^{-t} t^z \Big|_0^{\infty} - z \int_0^{\infty} -e^{-t} t^{z-1} dt$$

$$= (0+0) + z \Gamma(z) = z \Gamma(z)$$

#8 test take $\lambda = 1$, then $u_{n+1} = u_n + h \left(\frac{1}{2} f(x_n, u_n) + \frac{1}{2} f(x_{n+1}, u_{n+1}) \right)$

$$y'(x) = -10 y(x) \Rightarrow f(x_n, u_n) = -10 u_n$$

$$f(x_{n+1}, u_{n+1}) = -10 u_{n+1}$$

$$\Rightarrow u_{n+1} - u_n = \frac{h}{2} \cdot (-10(u_n + u_{n+1})) \Rightarrow (1+5h)u_{n+1} = (1-5h)u_n$$

$$\Rightarrow u_{n+1} = \frac{1-5h}{1+5h} u_n = \left(\frac{1-5h}{1+5h} \right)^n \cdot y_0$$

Absolute stability requires $\left| \frac{1-5h}{1+5h} \right| < 1$

$$\Rightarrow \text{It is absolutely stable for all } h > 0.$$

#9 study expand $y(x_{n+1})$ and $f(x_{n+1}, y(x_{n+1}))$ about x_n .

$$y(x_{n+1}) = y(x_n) + h y'(x_n) + \frac{h^2}{2} y''(x_n) + O(h^3) \quad \text{--- (1)}$$

$$f(x_{n+1}, y_{n+1}) = f(x_n, y_n) + h \frac{\partial f}{\partial x}(x_n, y_n) + h \frac{\partial f}{\partial y}(x_n, y_n) y'_n + O(h^2) \quad \text{--- (2)}$$

Substitute $\Rightarrow \underset{(1)}{y_{n+1}} = \underset{(2)}{y_{n+1}} - y_n - h \left(\left(1 - \frac{\alpha}{2}\right) f(x_n, y_n) + \frac{\alpha}{2} f(x_{n+1}, y_{n+1}) \right)$

$$= \cancel{h y'_n} + \frac{h^2}{2} y''_n - h \left(1 - \frac{\alpha}{2}\right) y'_n - h \frac{\alpha}{2} \left(\cancel{y'_n} + h (f_x + f_y y'_n) \right) + O(h^3)$$

$$= \frac{h^2}{2} (f_x + f_y f) - \frac{h^2}{2} \alpha (f_x + f_y f) + O(h^3) = \frac{h^2}{2} (1-\alpha) (f_x + f_y f) + O(h^3)$$

So the $\tau_{n+1} = \begin{cases} O(h^2) & \text{if } \alpha \neq 1 \\ O(h^3) & \text{if } \alpha = 1 \end{cases}$, The method is consistent for any α .