

1 Problem 47, part(a)

The choosen function are (c) and (d) in the problem 6 – 16. In case of using Runge-Kutta method, the error bound of $\max_{x \in [a,b]} |y(x) - y_h(x)|$ from above can be written as $\frac{1}{L} (\exp((b-a)L) - 1) \tau(h)$, where

- $(a, b) = (0, 4)$,
- $L = 1$ is the Lipschitz constant of this function,
- h is the step size for the Euler method,
- $\tau(h) = \max_{x_n} \left| \frac{1}{h} (y(x_{n+1}) - y(x_n)) - F(x_n, y(x_n), h; f) \right|$,
- $F(x_n, y(x_n), h; f) = \frac{1}{6} (V_1 + 2V_2 + 3V_3 + V_4)$ defined by the Runge-Kutta method.

We confirmed that the numerical errors are bounded by the theoretical estimations as shown in the tables.

We also compared the numerical results with the Runge-Kutta method and the Trapezoidal method obtained in the problem 6-17. In all cases, the values of $\max_{x \in [a,b]} |y(x) - y_h(x)|$ with Runge-Kutta are smaller than the ones with the Trapezoidal method. However, even if we use the Runge-Kutta method, the approximations fail when the step size h is not small enough (for example, $h = .5$).

2 Problem 47, part(b)

We compare the numerical results with the Runge-Kutta method to the fourth order Taylor method obtained in the problem 6-46. When we choose $h = .5$, the results with the Taylor method does not seem to converge correctly. On the other hand, the Runge-Kutta method works even in the case of $h = .5$. The theoretical bounds from above by the Richardson extrapolation are added in the rightmost columns on the tables.