

7) método del Trapecio.

$$\underline{\underline{(*)}} \quad \begin{cases} \hat{\underline{y}}_0 = \underline{y}_0 \\ \hat{\underline{y}}_{i+1} = \hat{\underline{y}}_i + \frac{h}{2} \left[\underline{f}(t_i, \hat{\underline{y}}_i) + \underline{f}(t_{i+1}, \hat{\underline{y}}_{i+1}) \right] \end{cases} \quad i = 0, \dots, N$$

método numérico de la forma siguiente:

$$\begin{cases} \hat{\underline{y}}_0 = \underline{y}_0 \\ \hat{\underline{y}}_{i+1} = \underline{G}_i(\underline{f}, h, \hat{\underline{y}}_0, \hat{\underline{y}}_1, \dots, \hat{\underline{y}}_i, \hat{\underline{y}}_{i+1}) \end{cases}$$

El error de truncamiento $\underline{\tau}_{i+1}(h)$ se define como:

$$\begin{aligned} \underline{\tau}_{i+1}(h) &:= \frac{1}{h} \left[\underline{y}(t_{i+1}) - \underline{G}_i(\underline{f}, h, \underline{y}_0, \underline{y}(t_1), \underline{y}(t_2), \dots, \underline{y}(t_i), \underline{y}(t_{i+1})) \right] \\ &= O(h^r) \end{aligned}$$

Decimos que una función \underline{g} es de orden $O(h^r)$ si y solo si $\|\underline{g}\| \leq C h^r$

El error de truncamiento es de orden r

8) El error de truncamiento del método del trapecio es de orden $\underline{\underline{r=2}}$.

$$\underline{\underline{\tau_{H_1}}} \underline{\underline{y(t_{i+1})}} = G_i(f, h, \underline{\underline{y(t_i)}}, \underline{\underline{y(t_{i+1})}})$$

$$= \underline{\underline{y(t_{i+1})}} - \left[\underline{\underline{y(t_i)}} + \frac{h}{2} \left[\underbrace{f(t_i, y(t_i))}_{\underline{\underline{y'(t_i)}}} + \underbrace{f(t_{i+1}, y(t_{i+1}))}_{\underline{\underline{y'(t_{i+1})}}}] \right] \right]$$

$$= \underline{\underline{y(t_i)}} + h \underline{\underline{y'(t_i)}} + \frac{1}{2} h^2 \underline{\underline{y''(t_i)}} + O(h^3) - \left[\underline{\underline{y(t_i)}} + \frac{h}{2} \left[\underline{\underline{y'(t_i)}} + (\underline{\underline{y'(t_i)}} + h \underline{\underline{y''(t_i)}} + \underline{\underline{O(h^2)}}) \right] \right]$$

$$= O(h^3) - \frac{h}{2} O(h^2) = O(h^3) + O(h^3) \quad \left\{ \right.$$

$$= O(h^3)$$

$$\tau_{H_1} := \frac{1}{h} \left[y(t_{i+1}) - G_i(f, h, \underline{\underline{y(t_i)}}, \underline{\underline{y(t_{i+1})}}) \right]$$

$$= \frac{1}{h} [O(h^3)] = O(h^2)$$

\square