

27. (*Liz and James*) Determine the symbol/stability of the Midpoint rule.

$$\text{midpoint rule: } x_{k+1} = x_k + h f\left(\frac{1}{2}(t_k + t_{k+1}), \frac{1}{2}(x_k + x_{k+1})\right)$$

Let  $f(t, x) = \lambda x$ . Then

$$x_{k+1} = x_k + h \left( \frac{\lambda}{2} (x_k + x_{k+1}) \right)$$

$$= x_k + \frac{\lambda h}{2} x_k + \frac{\lambda h}{2} x_{k+1}$$

$$\Rightarrow x_{k+1} \left( 1 - \frac{\lambda h}{2} \right) = x_k \left( 1 + \frac{\lambda h}{2} \right)$$

$$\Rightarrow x_{k+1} = \frac{1 + \frac{\lambda h}{2}}{1 - \frac{\lambda h}{2}}$$

$$\Rightarrow \text{symbol is } \frac{1+z}{1-z}$$

Let  $f(t, x) = -\lambda x$ . Then

$$x_{k+1} = x_k - h \left( \frac{\lambda}{2} (x_k + x_{k+1}) \right)$$

$$= x_k - \frac{\lambda h}{2} x_k - \frac{\lambda h}{2} x_{k+1}$$

$$\Rightarrow x_{k+1} \left( 1 + \frac{\lambda h}{2} \right) = x_k \left( 1 - \frac{\lambda h}{2} \right)$$

$$\Rightarrow x_{k+1} = \frac{1 - \frac{\lambda h}{2}}{1 + \frac{\lambda h}{2}}$$

$$\Rightarrow \text{symbol is } \frac{1-z}{1+z}$$