

Figure 1) Left to right, $N = 20, 100, 500$.

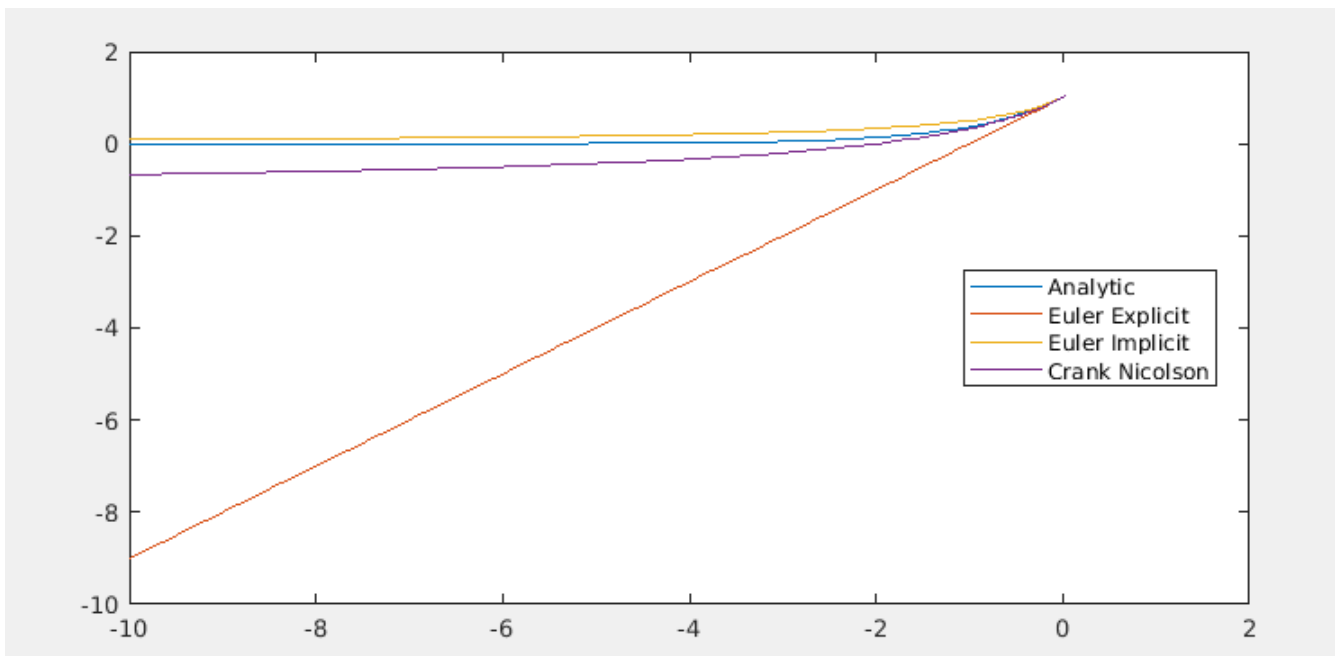
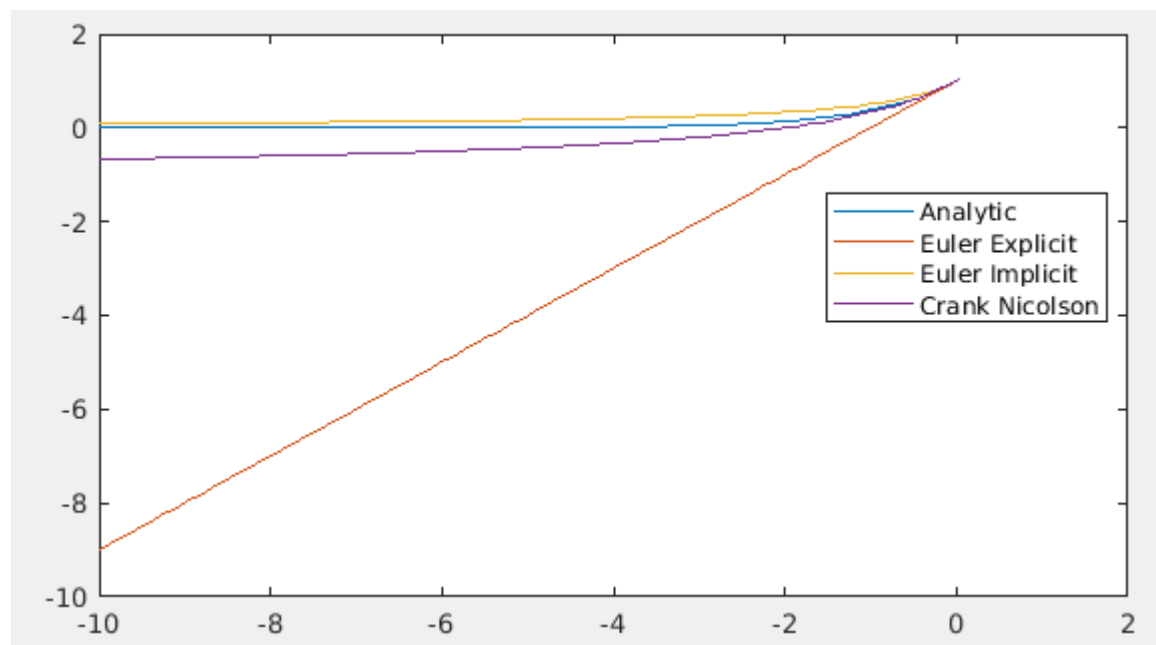
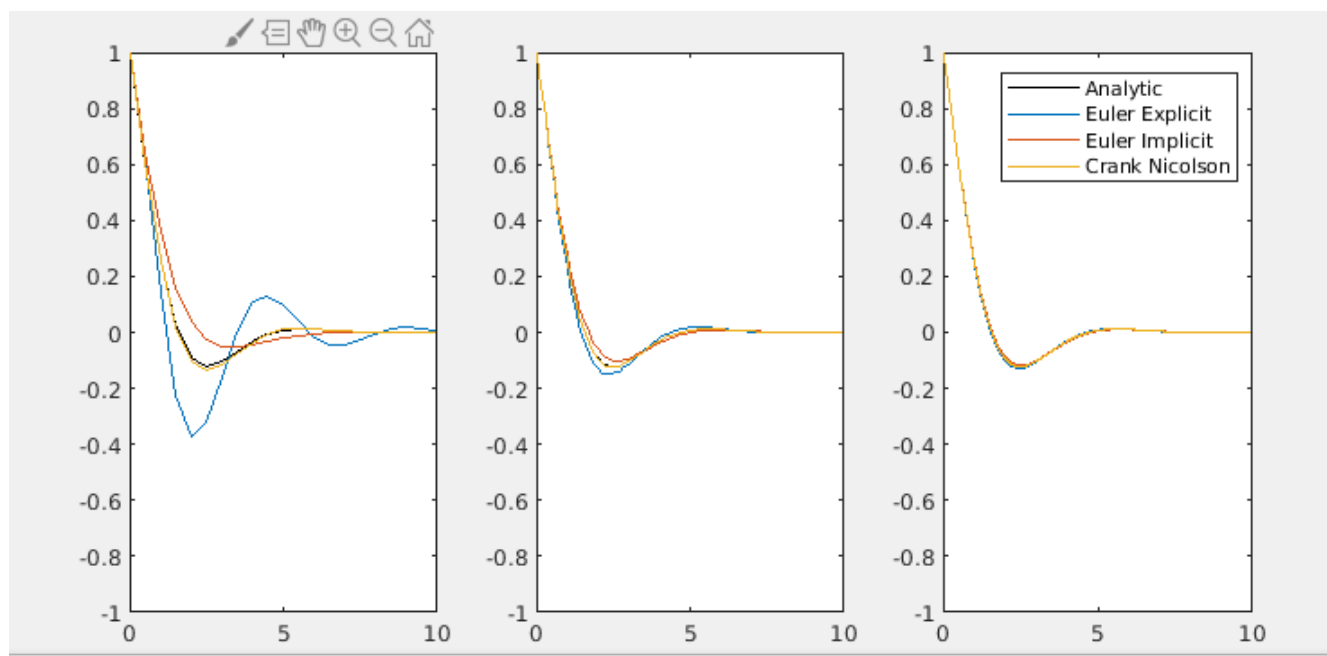


Figure 2) $G(z)$ The Crank Nicolson scheme is a 2nd order scheme and should provide a better approximation of the exact solution.
 The imaginary parts lead to phase shifts/oscillatory behavior as opposed to amplification and are hence not as important to the current stability analysis.

4)



5) Stability:

For question 2 and task 3 we have the following z values and magnitudes:

Question 2:

$-0.3750 + 1.5708i$

$-0.0750 + 0.3142i$

$-0.0150 + 0.0628i$

Question 4:

$-0.3750 + 0.5000i$

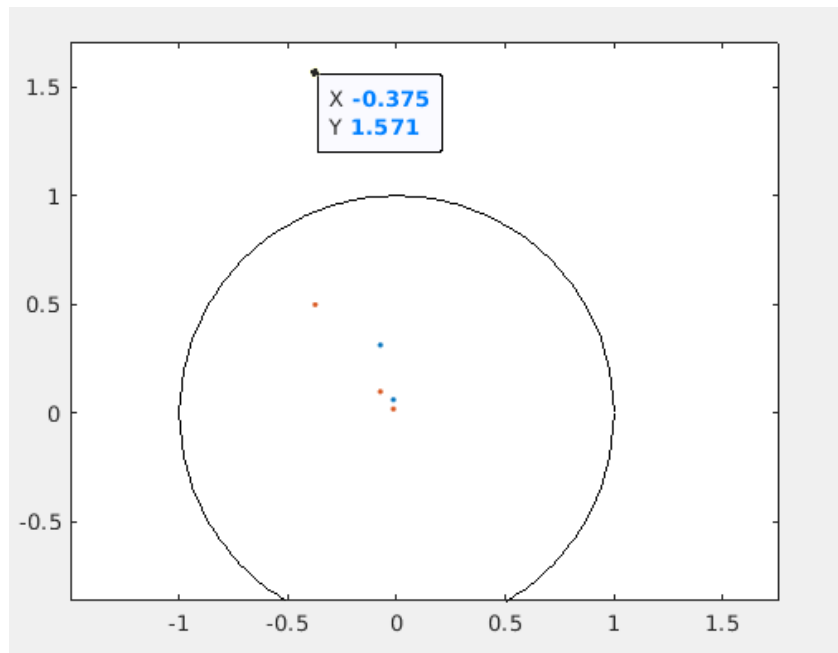
$-0.0750 + 0.1000i$

$-0.0150 + 0.0200i$

Euler explicit:

We know that stability is ensured if $|1 + z| \leq 1$

Hence it is only $N = 20$ for question 2 which is unstable. This can be seen in the following stability diagram:



Euler Implicit:

We know that the Euler implicit method is unconditionally stable (shown in lectures), hence we have stability for all.

Crank-Nicolson:

instead of drawing the diagram I have just computed the $G(z)$ for all cases:

Question 2

Question 4

0.7937

0.7005

0.9294

0.9279

0.9851

0.9851

They are all below 1.

Accuracy:

For accuracy both Euler methods are equally accurate (first order) and Crank-Nicolson is 2nd order.

Task 3

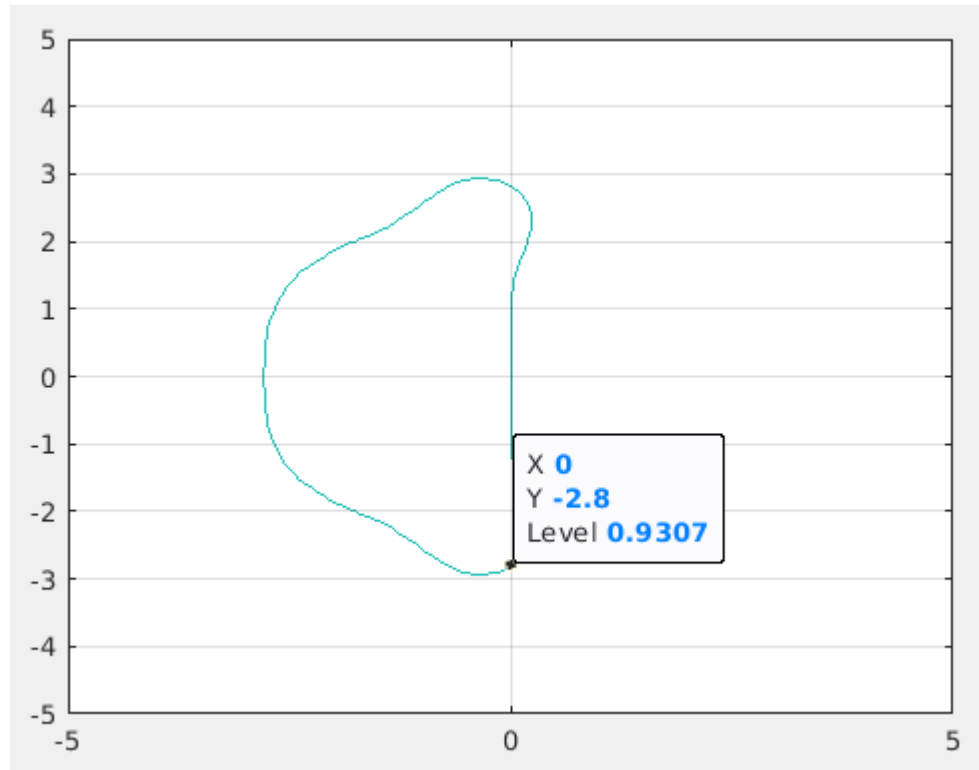


Figure 3) Complex plane showing region of stability (note it should be shaded inside to show stability)