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1. We can first substitute  $k_1$  and  $k_3$  into  $w_{i+1}$  as follows:

$$\begin{aligned} w_{i+1} &= w_i + \frac{k_1 + 3k_3}{4} \\ &= w_i + \frac{1}{4} \left[ hf(t_i, w_i) + 3hf\left(t_i + \frac{2h}{3}, w_i + \frac{2k_2}{3}\right) \right] \end{aligned}$$

Now substitute in  $k_2$ :

$$= w_i + \frac{1}{4} \left[ hf(t_i, w_i) + 3hf\left(t_i + \frac{2h}{3}, w_i + \frac{2}{3}hf\left(t_i + \frac{h}{3}, w_i + \frac{k_1}{3}\right)\right) \right]$$

And substitute in  $k_1$  one more time results in

$$= w_i + \frac{1}{4} \left[ hf(t_i, w_i) + 3hf\left(t_i + \frac{2h}{3}, w_i + \frac{2}{3}hf\left(t_i + \frac{h}{3}, w_i + \frac{hf(t_i, w_i)}{3}\right)\right) \right]$$

We can also factor out an  $h$  from the second part of the expression, giving us the following

$$= w_i + \frac{h}{4} \left[ f(t_i, w_i) + 3f\left(t_i + \frac{2h}{3}, w_i + \frac{2h}{3}f\left(t_i + \frac{h}{3}, w_i + \frac{h}{3}f(t_i, w_i)\right)\right) \right]$$

which is indeed Heun's method.

2. (a) Continuity: Since  $f(t, y) = \frac{y}{1+t}$  is only undefined at  $t = -1$  by inspection and the given interval  $0 \leq t \leq 1$  does not include  $-1$ ,  $f(t, y)$  is continuous on the interval.

Lipschitz:  $\frac{\delta f(t, y)}{\delta y} = \frac{1}{1+t} \leq \frac{1}{1+0} = 1 = L.$

Therefore this IVP is well-posed by Theorem 5.6.

- (b) Two steps  $\implies h = \frac{1}{2}$ :

$$y(\tfrac{1}{2}) \approx 1 + \tfrac{1}{2}f(0 + \tfrac{1}{4}, 1 + \tfrac{1}{4}f(0, 1)) = 1 + \tfrac{1}{2}f(\tfrac{1}{4}, 1 + \tfrac{1}{4}) = 1 + \tfrac{1}{2} \cdot 1 = \tfrac{3}{2}$$

$$y(1) \approx \tfrac{3}{2} + \tfrac{1}{2}f(\tfrac{1}{2} + \tfrac{1}{4}, \tfrac{3}{2} + \tfrac{1}{4}f(\tfrac{1}{2}, \tfrac{3}{2})) = \tfrac{3}{2} + \tfrac{1}{2}f(\tfrac{3}{4}, \tfrac{3}{2} + \tfrac{1}{4}) = \tfrac{3}{2} + \tfrac{1}{2} \cdot 1 = \boxed{1}$$

3. (a) We can first list out the first few  $w_i$  using the implicit formula as follows:

$$t_0 = 0, w_0 = 0$$

$$t_1 = h, w_1 = 0 + h(h - h^2) = h^2 - h^3$$

$$t_2 = 2h, w_2 = h^2 - h^3 + h(2h - 4h^2) = 3h^2 - 5h^3$$

$$t_3 = 3h, w_3 = 3h^2 - 5h^3 + h(3h - 9h^2) = 6h^2 - 14h^3$$

$$t_4 = 4h, w_4 = 6h^2 - 14h^3 + h(4h - 16h^2) = 10h^2 - 30h^3$$

...

Then we can see that:

$$t_i = ih, w_i = \boxed{\sum_{n=1}^i (nh^2 - n^2h^3)}$$

- (b) By Taylor expansion, we have

$$y(t+h) = y(t) + hy'(t) + \frac{h^2}{2}y''(t) + O(h^3) = y(t) + hf(t, y) + \frac{h^2}{2}y''(t) + O(h^3),$$

then we can find the truncation error as follows:

$$\begin{aligned} \frac{y(t+h) - y(t) - hf(t, y)}{h} &= \frac{\frac{h^2}{2}y''(t) + O(h^3)}{h} \\ \implies \frac{y(t+h) - y(t)}{h} - f(t, y) &= \frac{h}{2}y''(t) + O(h^2) \end{aligned}$$

Hence the leading term is  $\frac{h}{2}y''(t)$ , which in this IVP is

$$\begin{aligned} \frac{h}{2}y''(t) &= \frac{h}{2} \cdot \frac{d}{dt} \left( \frac{y}{1+t} \right) \\ &= \frac{h}{2} \cdot \left[ \frac{-y}{(1+t)^2} + \frac{1}{1+t} (t - t^2) \right] \\ &= \frac{h(-y - t^3 + t)}{2(t+1)^2} \end{aligned}$$

Then as shown in part (a), we can substitute  $t_i = ih$  and  $w_i = \sum_{n=1}^i (nh^2 - n^2h^3)$  which results in

$$\begin{aligned} &= \frac{h(-i^3h^3 + ih - \sum_{n=1}^i (nh^2 - n^2h^3))}{2(ih+1)^2} \\ &= \boxed{\frac{-i^3h^4 - h^3 \sum_{n=1}^i (n - n^2h) + ih^2}{2(ih+1)^2}} \end{aligned}$$

4. Starting with the given equality:

$$y(t_{i+1}) = y(t_i) + ahf(t_i, y(t_i)) + bhf(t_{i-1}, y(t_{i-1})) + chf(t_{i-2}, y(t_{i-2}))$$

By Taylor expansion, the left hand side expands into

$$y(t_i) + hy'(t_i) + \frac{h^2}{2}y''(t_i) + \frac{h^3}{6}y'''(t_i) + O(h^4)$$

Whereas the right hand side (substituting  $y'(t_i) = f(t_i, y(t_i))$ ) is equivalent to

$$\begin{aligned} & y(t_i) + ah y'(t_i) + bh y'(t_i - h) + ch y'(t_i - 2h) \\ &= y(t_i) + ah y'(t_i) + bh[y'(t_i) - h y''(t_i) + \frac{h^2}{2}y'''(t_i) - O(h^3)] + ch[y'(t_i) - 2h y''(t_i) + 2h^2 y'''(t_i) - O(h^3)] \\ &= y(t_i) + (a + b + c)h y'(t_i) + (-b - 2c)h^2 y''(t_i) + (\frac{b}{2} + 2c)h^3 y'''(t_i) - O(h^4) \end{aligned}$$

Then by matching coefficients we have

$$a + b + c = 1, -b - 2c = \frac{1}{2}, \frac{b}{2} + 2c = \frac{1}{6} \implies a = \frac{23}{12}, b = -\frac{4}{3}, c = \frac{5}{12}$$

Therefore, by substitution, the Adams-Bashforth Three step method is:

$$y(t_{i+1}) = y(t_i) + \frac{23}{12}hf(t_i, y(t_i)) - \frac{4}{3}hf(t_{i-1}, y(t_{i-1})) + \frac{5}{12}hf(t_{i-2}, y(t_{i-2}))$$