

2.) Adams - Bashforth

4 Pasos: (i) $N=3, K=0$
orden 3

$$(i) y_{n+1} = y_n + \frac{h}{12} (23f_n - 16f_{n-1} + 5f_{n-2})$$

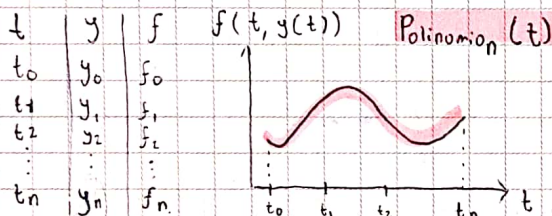
$$(ii) y_{n+1} = y_n + \frac{h}{24} (55f_n - 59f_{n-1} + 37f_{n-2} - 9f_{n-3})$$

Forma general:

$$\frac{dy}{dt} = f(t, y) \quad \text{con } a \leq t \leq b$$

Valores:

Función:


 $\Rightarrow f(t, y) \approx$ Polinomio de grado n evaluado en t

$$\frac{dy}{dt} = P_n(t)$$

Resolvemos como una ecuación separable

$$\int_{y_i}^{y_{i+1}} dy = \int_{t_i}^{t_{i+1}} P_n(t) dt$$

Usamos:

$$P(x) = \int_{y_i}^{y_{i+1}} dy$$

$$y \Big|_{y_i}^{y_{i+1}} = \int_{t_i}^{t_{i+1}} P_n(t) dt$$

$$(y_{i+1}) - (y_i) = \int_{t_i}^{t_{i+1}} P_n(t) dt$$

Cambio de variable:

$$s = \frac{t_i - t_{i+1}}{h}$$

$$s = \frac{t_i}{h} - \frac{t_{i+1}}{h}$$

$$\frac{ds}{dt} = \frac{1}{h}$$

$$\Rightarrow dt = h ds$$

Ecuación general para métodos multi-paso.

$$P(x) = f(x_i) + \binom{s}{1} \Delta f_{i-1} + \binom{s+1}{2} \Delta^2 f_{i-2} + \binom{s+2}{3} \Delta^3 f_{i-3}$$

Polinomio de Newton

$$\Rightarrow y_{i+1} - y_i = \int_0^1 [f(t_i) + \binom{s}{1} \Delta f_{i-1} + \binom{s+1}{2} \Delta^2 f_{i-2} + \binom{s+2}{3} \Delta^3 f_{i-3}] h ds$$

Evaluamos en multipaso

$$= \int_0^1 \left[f(t_i) + \frac{s \Delta f_{i-1}}{1!} + \frac{(s+1)s \Delta^2 f_{i-2}}{2!} + \frac{(s+2)(s+1)s \Delta^3 f_{i-3}}{3!} \right] h ds$$

Combinatoria de la forma:

$$\binom{s}{m} = \frac{s!}{m!(s-m)!} = \frac{s(s-1)\dots(s-m+1)}{m!} = \frac{s}{m!}$$

Distribuímos y resolvemos las integrales:

$$= h \left[\int_0^1 f(t_i) ds + \int_0^1 \frac{s \Delta f_{i-1}}{1!} ds + \int_0^1 \frac{s(s+1) \Delta^2 f_{i-2}}{2!} ds + \int_0^1 \frac{s(s+2)(s+1) \Delta^3 f_{i-3}}{3!} ds \right]$$

$$① f(t_i) s \Big|_0^1 = f(t_i) 1 - f(t_i) 0 = f(t_i)$$

$$② \frac{s^2}{2} \Big|_0^1 \Delta f_{i-1} = \frac{1}{2} \Delta f_{i-1} - \frac{0}{2} \Delta f_{i-1} = \frac{1}{2} \Delta f_{i-1}$$

$$③ \frac{\Delta^2 f_{i-2}}{2!} \int_0^1 s(s+1) ds = \frac{1}{2!} \int_0^1 (s^2 + s) ds$$

$$= \frac{1}{2!} \left[\left(\frac{s^3}{3} + \frac{s^2}{2} \right) \Big|_0^1 \right] = \frac{1}{2!} \left[\left(\frac{1}{3} + \frac{1}{2} \right) - \left(\frac{0}{3} + \frac{0}{2} \right) \right]$$

$$= \frac{1^2 f_{i-2}}{2!} \cdot \frac{5}{6} = \frac{5}{12} \Delta^2 f_{i-2}$$

$$\textcircled{4} \frac{\Delta^3 f_{i-3}}{3!} \int_0^1 s(s+1)(s+2) ds = \frac{\Delta^3 f_{i-3}}{3!} \int_0^1 (s^3 + 3s^2 + 2s) ds \Rightarrow \Delta f_{i-1} = (f_i - f_{i-1})$$

$$\frac{\Delta^3 f_{i-3}}{3!} \int_0^1 (s^3 + 2s^2 + s^2 + 2s) ds$$

$$= \left[\frac{s^4}{4} + \frac{2s^3}{3} + \frac{s^3}{3} + \frac{2s^2}{2} \right]_0^1$$

$$= \left[\frac{1}{4} + \frac{2}{3} + \frac{1}{3} + 1 \right] - \left[\frac{0}{4} + \frac{2 \cdot 0}{3} + \frac{0}{3} + 0 \right]$$

$$\frac{\Delta^3 f_{i-3}}{6} \cdot \frac{9}{4} = \frac{3 \Delta^3 f_{i-3}}{8}$$

$$\Rightarrow h [\textcircled{1} + \textcircled{2} + \textcircled{3} + \textcircled{4}]$$

$$h \left[f(t_i) + \frac{1}{2} \Delta f_{i-1} + \frac{5}{12} \Delta^2 f_{i-2} + \frac{3}{8} \Delta^3 f_{i-3} \right]$$

Retomando la fórmula original:

$$y_{i+1} = y_i + h \left[f(t_i) + \frac{1}{2} \Delta f_{i-1} + \frac{5}{12} \Delta^2 f_{i-2} + \frac{3}{8} \Delta^3 f_{i-3} \right]$$

m.c.m:

$$\left. \begin{array}{cccc|c} 1 & 2 & 12 & 8 & 2 \\ 1 & 1 & 6 & 4 & 2 \\ 1 & 0 & 3 & 2 & 2 \\ 1 & 0 & 3 & 1 & 3 \\ 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right\} \text{m.c.m} = 24$$

$$y_{i+1} = y_i + h \left[\frac{24 f(t_i) + 12 \Delta f_{i-1} + 10 \Delta^2 f_{i-2} + 9 \Delta^3 f_{i-3}}{24} \right]$$

$$y_{i+1} = y_i + \frac{h}{24} \left[24 f(t_i) + 12 \Delta f_{i-1} + 10 \Delta^2 f_{i-2} + 9 \Delta^3 f_{i-3} \right]$$

Reemplazamos los valores de Δf_{i-1}

$$\begin{array}{c|c} x & f \\ \hline x_0 & f_{i-3} \\ x_1 & f_{i-2} \\ x_2 & f_{i-1} \\ x_3 & f_i \end{array} \quad \begin{array}{l} \Delta f = f_F - f_0 \\ (f_{i-2} - f_{i-3}) \\ (f_{i-1} - f_{i-2}) \\ (f_i - f_{i-1}) \end{array} \quad \begin{array}{l} \Delta^2 f_{i-2} = (f_{i-1} - f_{i-2}) - (f_{i-2} - f_{i-3}) \\ \Delta^2 f_{i-1} = (f_i - f_{i-1}) - (f_{i-1} - f_{i-2}) \\ \Delta^3 f_{i-3} = (f_i - f_{i-1} + f_{i-1} + f_{i-2}) - (f_{i-1} - f_{i-2} - f_{i-2} + f_{i-3}) \end{array}$$

$$\Delta^2 f_{i-2} = f_i - f_{i-1} - f_{i-1} + f_{i-2} = f_i - 2f_{i-1} + f_{i-2}$$

$$\Delta^3 f_{i-3} = f_i - f_{i-1} - f_{i-1} + f_{i-2} - f_{i-1} + f_{i-2} + f_{i-2} - f_{i-3} = f_i - 3f_{i-1} + 3f_{i-2} - f_{i-3}$$

$$\Rightarrow y_{i+1} = y_i + \frac{h}{24} \left[24 f(t_i) + 12(f_i - f_{i-1}) + 10(f_i - 2f_{i-1} + f_{i-2}) + 9(f_i - 3f_{i-1} + 3f_{i-2} - f_{i-3}) \right]$$

Expandiendo []: $f(t_i) = f_i$

$$24 f(t_i) + 12 f_i - 12 f_{i-1} + 10 f_i - 20 f_{i-1} + 10 f_{i-2} + 9 f_i - 27 f_{i-1} + 27 f_{i-2} - 9 f_{i-3}$$

$$55 f_i - 54 f_{i-1} + 37 f_{i-2} - 9 f_{i-3}$$

Reescribiendo la fórmula $i = n$

$$y_{i+1} = y_i + \frac{h}{24} \left[55 f_i - 54 f_{i-1} + 37 f_{i-2} - 9 f_{i-3} \right] \quad (ii)$$

3.) Adams - Moulton

$$(i) y_{n+1} = y_n + \frac{h}{12} (5f_{n+1} + 8f_n - f_{n-1})$$

$$(ii) y_{n+1} = y_n + \frac{h}{24} (9f_{n+1} + 19f_n - 5f_{n-1} + f_{n-2})$$

(ii) 4 Pasos:

$$P(x) = f(t_{i+1}) + \binom{s}{1} \Delta f_i + \binom{s+1}{2} \Delta^2 f_{i-1} + \binom{s+2}{3} \Delta^3 f_{i-2}$$

Polinomio a integrar (Newton)

$$\text{Valores: } \Rightarrow \int_{y_i}^{y_{i+1}} dy = \int_{t_i}^{t_{i+1}} P(x) dt$$

x	f
x_{i-2}	f_{i-2}
x_{i-1}	f_{i-1}
x_i	f_i
x_{i+1}	f_{i+1}

$$y_{i+1} - y_i = \int_{-1}^1 P_n(t) h ds$$

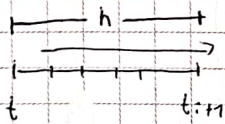
Cambio de variable:

$$\Rightarrow s = \frac{t - t_{i+1}}{h} = \frac{t}{h} - \frac{t_{i+1}}{h}$$

$$\frac{ds}{dt} = \frac{1}{h} \Rightarrow ds = \frac{dt}{h} \Rightarrow h ds = dt$$

Límites de integración:

$$s = \frac{t - t_{i+1}}{h}$$



$$h = \text{tamaño de paso} \\ = t_{i+1} - t_i$$

$$\lim_{t \rightarrow t_{i+1}} \frac{t_{i+1} - t_{i+1}}{h} = 0 \quad -h = t_i - t_{i+1}$$

$$\Rightarrow y_{i+1} - y_i = \int_{-1}^0 \left[f(t_{i+1}) + \binom{s}{1} \Delta f_i + \binom{s+1}{2} \Delta^2 f_{i-1} + \binom{s+2}{3} \Delta^3 f_{i-2} \right] h ds$$

$$n! = n(n-1)!$$

Evaluamos las combinatorias

$$\binom{s}{1} = \frac{s!}{1!(s-1)!} = \frac{s(s-1)!}{1!(s-1)!} = \frac{s}{1}$$

$$\binom{s+1}{2} = \frac{(s+1)!}{2!(s+1-2)!} = \frac{(s+1)(s+1-1)!}{2(s-1)!}$$

$$= \frac{(s+1)s!}{2(s-1)!} = \frac{(s+1) \cdot s(s-1)!}{2(s-1)!}$$

$$= \frac{(s+1)s}{2}$$

$$\binom{s+2}{3} = \frac{(s+2)!}{3!(s+2-3)!} = \frac{(s+2)(s+2-1)!}{6(s-1)!}$$

$$= \frac{(s+2)(s+1)!}{6(s-1)!} = \frac{(s+2)(s+1)(s+1-1)!}{6(s-1)!}$$

$$= \frac{(s+2)(s+1)s!}{6(s-1)!} = \frac{(s+2)(s+1)s(s-1)!}{6(s-1)!}$$

$$= \frac{(s+2)(s+1)s}{6}$$

$$\Rightarrow \int_{-1}^0 h \left[f(t_{i+1}) + s \Delta f_i + \frac{s(s+1)}{2} \Delta^2 f_{i-1} + \frac{s(s+2)(s+1)}{6} \Delta^3 f_{i-2} \right] ds$$

Distribuímos y resolvemos las integrales

$$\textcircled{1} \int_{-1}^0 f(t_{i+1}) ds = f(t_{i+1}) s \Big|_{-1}^0 \\ = \frac{f(t_{i+1})}{0} - \frac{f(t_{i+1})}{(-1)} = f_i(t_{i+1})$$

$$\textcircled{2} \int_{-1}^0 s \Delta f_i ds = \frac{s^2}{2} \Delta f_i \Big|_{-1}^0 = \frac{0^2}{2} \Delta f_i - \frac{(-1)^2}{2} \Delta f_i \\ = -\frac{1}{2} \Delta f_i$$

$$\textcircled{3} \int_{-1}^0 \frac{s(s+1)}{2} \Delta^3 f_{i-1} ds = \int_{-1}^0 s^2 + s \frac{\Delta^3 f_{i-1}}{2} ds$$

$$= \frac{\Delta^3 f_{i-1}}{2} \left(\frac{s^3}{3} + \frac{s^2}{2} \right) \Big|_{-1}^0 = \frac{\Delta^3 f_{i-1}}{2} \left[\left(\frac{0^3}{3} + \frac{0^2}{2} \right) - \left(\frac{(-1)^3}{3} + \frac{(-1)^2}{2} \right) \right]$$

$$= \frac{\Delta^3 f_{i-1}}{2} \left[- \left(-\frac{1}{3} + \frac{1}{2} \right) \right] = \frac{\Delta^3 f_{i-1}}{2} \left(-\frac{1}{6} \right)$$

$$= -\frac{\Delta^3 f_{i-1}}{12}$$

$$\textcircled{4} \int_{-1}^0 \frac{\Delta^3 f_{i-2}}{6} s(s+2)(s+1) ds = \frac{\Delta^3 f_{i-2}}{6} \int_{-1}^0 (s^3 + 2s^2 + s) ds$$

$$= \frac{\Delta^3 f_{i-2}}{6} \left(\frac{s^4}{4} + \frac{2s^3}{3} + \frac{s^2}{2} \right) \Big|_{-1}^0$$

$$= \frac{\Delta^3 f_{i-2}}{6} \left[\left(\frac{0^4}{4} + \frac{0^3}{3} + \frac{0^2}{2} \right) - \left(\frac{(-1)^4}{4} + \frac{(-1)^3}{3} + \frac{(-1)^2}{2} \right) \right]$$

$$= \frac{\Delta^3 f_{i-2}}{6} (-1/4) = -\frac{\Delta^3 f_{i-2}}{24}$$

$$\Rightarrow h \left[f_i(t+1) - \frac{1}{2} \Delta f_i - \frac{\Delta^2 f_{i-1}}{12} - \frac{\Delta^3 f_{i-2}}{24} \right]$$

Descomponemos $\Delta f_i = f_i - f_{i-1}$

x	f
x_{i-2}	f_{i-2}
x_{i-1}	f_{i-1}
x_i	f_i
x_{i+1}	f_{i+1}

$$\Delta f_i = f_i - f_{i-1}$$

$$\Delta^2 f_{i-1} = f_i - f_{i-1} - (f_{i-1} - f_{i-2}) = f_i - 2f_{i-1} + f_{i-2}$$

$$\Delta^3 f_{i-2} = f_{i+1} - f_i - (f_i - f_{i-1}) - (f_i - 2f_{i-1} + f_{i-2}) = f_{i+1} - 3f_i + 3f_{i-1} - f_{i-2}$$

$$\Delta^2 f_i = f_{i+1} - 2f_i + f_{i-1}$$

$$\Delta^3 f_{i-2} = f_{i+1} - 2f_i + f_{i-1} - (f_i - 2f_{i-1} + f_{i-2}) = f_{i+1} - 3f_i + 3f_{i-1} - f_{i-2}$$

$$\Rightarrow h \left[f_i(t+1) - \frac{1}{2} (f_{i+1} - f_i) - \frac{1}{12} (f_{i+1} - 2f_i + f_{i-1}) - \frac{1}{24} (f_{i+1} - 3f_i + 3f_{i-1} - f_{i-2}) \right]$$

mínimo común múltiplo

1	2	12	24	2
1	1	6	12	2
1	0	3	6	2
1	0	3	3	3
1	0	1	1	1
0	0	0	0	

$$\Rightarrow \frac{h}{24} \left[24f_i(t+1) - 12(f_{i+1} - f_i) - 2(f_{i+1} - 2f_i + f_{i-1}) - f_{i+1} + 3f_i - 3f_{i-1} + f_{i-2} \right]$$

$$f_i(t+1) = f_{i+1}$$

$$-12f_{i+1} + 12f_i - 2f_{i+1} + 4f_i - 2f_{i-1} - f_{i+1} + 3f_i - 3f_{i-1} + f_{i-2} + 24f_{i+1}$$

$$9f_{i+1} + 19f_i - 5f_{i-1} + f_{i-2}$$

$$n=1$$

$$\Rightarrow y_{i+1} = y_i + \frac{h}{24} (9f_{i+1} + 19f_i - 5f_{i-1} + f_{i-2})$$

(i) 3 Pasos (Bashford):

$$y_{i+1} - y_i = \int_0^1 p_n(t) h ds$$

$$p_n(t) = f(x_i) + \left(\frac{s}{1}\right) \Delta f_{i-1} + \left(\frac{s+1}{2}\right) \Delta^2 f_{i-2}$$

$$= \int_0^1 h \left[f(t_i) + \left(\frac{s}{1}\right) \Delta f_{i-1} + \left(\frac{s+1}{2}\right) \Delta^2 f_{i-2} \right] ds$$

Distribuimos y resolvemos las integrales:

$$\textcircled{1} \int_0^1 f(t_i) ds = f(t_i) s \Big|_0^1 = f(t_i) [1-0] = f(t_i)$$

$$\textcircled{2} \int_0^1 \left(\frac{s}{1}\right) \Delta f_{i-1} ds = \Delta f_{i-1} \cdot \frac{s^2}{2} \Big|_0^1 = \Delta f_{i-1} \left[\frac{1^2}{2} - \frac{0^2}{2} \right] = \frac{\Delta f_{i-1}}{2}$$

$$\begin{aligned} \textcircled{3} \int_0^1 \Delta^2 f_{i-2} \left(\frac{s+1}{2}\right) ds &= \Delta^2 f_{i-2} \int_0^1 \frac{s(s+1)}{2} ds \\ &= \frac{\Delta^2 f_{i-2}}{2} \int_0^1 s^2 + s ds = \frac{\Delta^2 f_{i-2}}{2} \left(\frac{s^3}{3} + \frac{s^2}{2} \right) \Big|_0^1 \\ &= \frac{\Delta^2 f_{i-2}}{2} \left[\left(\frac{1}{3} + \frac{1}{2} \right) - \left(\frac{0}{3} + \frac{0}{2} \right) \right] = \frac{\Delta^2 f_{i-2}}{2} \cdot \frac{5}{6} \\ &= \frac{5 \Delta^2 f_{i-2}}{12} \end{aligned}$$

Formula general

$$\Rightarrow y_{i+1} = y_i + h \left[f(t_i) + \frac{1}{2} \Delta f_{i-1} + \frac{5}{12} \Delta^2 f_{i-2} \right]$$

x	f
x_0	f_{i-2}
x_1	f_{i-1}
x_2	f_i

$\Delta f_{i-1} = (f_{i-1} - f_{i-2})$
 $\Delta^2 f_{i-2} = (f_i - f_{i-1}) - (f_{i-1} - f_{i-2}) = f_i - 2f_{i-1} + f_{i-2}$

Reemplazando $\Delta^2 f_{i-2}$ $f(t_i) = f_i$

$$h \left[f_i + \frac{1}{2} (f_i - f_{i-1}) + \frac{5}{12} (f_i - f_{i-1} - f_{i-1} + f_{i-2}) \right]$$

$$\Rightarrow h \left[f_i + \frac{1}{2} f_i - \frac{f_{i-1}}{2} + \frac{5}{12} f_i - \frac{5}{6} f_{i-1} + \frac{5}{12} f_{i-2} \right]$$

m.c.m.

$$\left. \begin{array}{cccccc|c} 1 & 2 & 2 & 12 & 6 & 12 & 2 \\ 1 & 1 & 1 & 6 & 3 & 6 & 2 \\ 1 & 0 & 0 & 3 & 3 & 3 & 3 \\ 1 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right\} 12$$

$$\Rightarrow h \left[12f_i + 6f_i - 6f_{i-1} + 5f_i - 10f_{i-1} + 5f_{i-2} \right]$$

$$y_{i+1} = y_i + \frac{h}{12} [23f_i - 16f_{i-1} + 5f_{i-2}] \quad i=n$$

(i) 3 Pasos (Moulton):

$$y_{i+1} - y_i = \int_{-1}^0 p_n(t) h ds$$

$$p_n(t) = f(t_{i+1}) + \left(\frac{s}{1}\right) \Delta f_i + \left(\frac{s+1}{2}\right) \Delta^2 f_{i-1}$$

$$y_{i+1} = y_i + h \int_{-1}^0 \left[f(t_{i+1}) + \left(\frac{s}{1}\right) \Delta f_i + \left(\frac{s+1}{2}\right) \Delta^2 f_{i-1} \right] ds$$

Distribuimos y resolvemos las integrales

$$\begin{aligned} \textcircled{1} \int_{-1}^0 f(t_{i+1}) ds &= f(t_{i+1}) s \Big|_{-1}^0 = f(t_{i+1}) [0 - (-1)] \\ &= f(t_{i+1}) \end{aligned}$$

$$\textcircled{2} \int_{-1}^0 (s) \Delta f_i ds = \Delta f_i \int_{-1}^0 s ds = \Delta f_i \left[\frac{s^2}{2} \right]_{-1}^0 = \Delta f_i \left[\frac{0^2}{2} - \frac{(-1)^2}{2} \right] = -\frac{\Delta f_i}{2}$$

$$= \frac{1}{12} [5f_{i+1} + 8f_i - f_{i-1}]$$

$$\Rightarrow y_{i+1} = y_i + \frac{h}{12} [5f_{i+1} + 8f_i - f_{i-1}]$$

$$\textcircled{3} \int_{-1}^0 \left(\frac{s+1}{2} \right) \Delta^2 f_{i-1} ds = \frac{\Delta^2 f_{i-1}}{2} \int_{-1}^0 s(s+1) ds$$

$$\frac{\Delta^2 f_{i-1}}{2} \int_{-1}^0 s^2 + s ds = \frac{\Delta^2 f_{i-1}}{2} \left(\frac{s^3}{3} + \frac{s^2}{2} \right) \Big|_{-1}^0$$

$$\frac{\Delta^2 f_{i-1}}{2} \left[\left(\frac{0^3}{3} + \frac{0^2}{2} \right) - \left(\frac{(-1)^3}{3} + \frac{(-1)^2}{2} \right) \right]$$

$$\frac{\Delta^2 f_{i-1}}{2} \left(-\frac{1}{6} \right) = -\frac{\Delta^2 f_{i-1}}{12}$$

$$\Rightarrow y_{i+1} = y_i + h \left[f_i(t+1) - \frac{\Delta f_i}{2} - \frac{\Delta^2 f_{i-1}}{12} \right]$$

x	f
x_{i-1}	$f_{i-1} \rightarrow (f_i - f_{i-1})$
x_i	$f_i \rightarrow (f_{i+1} - f_i - f_i + f_{i-1})$
x_{i+1}	$f_{i+1} \rightarrow (f_{i+1} - f_i)$

Δf_i $\Delta^2 f_{i-1}$ $f_i(t+1) = f_{i+1}$

$$y_{i+1} = y_i + h \left[f_i(t+1) - \frac{1}{2} (f_{i+1} - f_i) - \frac{1}{12} (f_{i+1} - f_i - 2f_i + f_{i-1}) \right]$$

$$\Rightarrow f_i(t+1) - \frac{f_{i+1}}{2} + \frac{f_i}{2} - \frac{f_{i+1}}{12} + \frac{2f_i}{12} - \frac{f_{i-1}}{12}$$

M.C.M.

1	2	2	12	12	12	2
1	1	1	6	6	6	2
1	0	0	3	3	3	3
1	0	0	1	1	1	1
0	0	0	0	0	0	0

12

$$\Rightarrow \frac{1}{12} [12f_{i+1} - 6f_{i+1} + 6f_i - f_{i+1} + 2f_i - f_{i-1}]$$