Serie de Taylor

$$f(x_{i+1}) = f(x_i) + hf'(x_i) + \frac{h^2}{2!}f''(x_i) + \dots + \frac{h^n}{n!}f^{(n)}(x_i)$$

Euler

$$y_{i+1} = y_i + \phi h$$

$$\phi = f(x_i, y_i)$$

$$h = x_{i+1} - x_i$$

Euler Modificado

Ecuación predictiva

$$y_{i+1}^0 = y_i + f(x_i, y_i)h$$

Ecuación correctiva

$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}h$$

Runge-Kutta 2do Orden

$$y_{i+1} = y_i + \frac{h}{2}(k_0 + k_1)$$

$$k_0 = f(x_i, y_i)$$

$$k_1 = f(x_i + h, y_i + hk_0)$$

Runge-Kutta 3er Orden

$$y_{i+1} = y_i + \frac{h}{6}(k_1 + 4k_2 + k_3)$$

$$k_1 = f(x_i, y_i)$$

$$k_2 = f(x_i + \frac{h}{2}, y_i + \frac{h}{2}k_1)$$

$$k_3 = f(x_i + h, y_i - hk_1 + 2hk_2)$$

Runge-Kutta 2do Orden (Sistema de ecuaciones)

$$y_{(i+1,j)} = y_{(i,j)} + \left(\frac{1}{3}k_{(1,j)} + \frac{2}{3}k_{(2,j)}\right)h$$

$$k_{(1,j)} = f_j(x_i, y_{(i,1)}, y_{(i,2)}, \dots, y_{(i,n)})$$

$$k_{(2,j)} = f_j(x_i + \frac{3}{4}h, y_{(i,1)} + \frac{3}{4}hk_{(1,1)}, y_{(i,2)} + \frac{3}{4}hk_{(1,2)}, \dots, y_{(i,n)} + \frac{3}{4}hk_{(1,n)})$$

Diferencias finitas

$$\frac{d^2y}{dx} = \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2}$$

$$\frac{dy}{dx} = \frac{y_{i+1} - y_i}{2h}$$

Sustitución (Ecuaciones orden superior)

$$\frac{d^3y}{dx^3} - 3\frac{d^2y}{dx^2} - y\frac{dy}{dx} = 0$$

$$y(0) = 0, \ y'(0) = 1, \ y''(0) = -1.$$

$$z_1 = y; \ f_1 = \frac{dz_1}{dx} = z_2$$

$$\frac{d}{dx} \left[\frac{d}{dx} \left(\frac{dz_1}{dx} \right) \right] - 3\frac{d}{dx} \left(\frac{dz_1}{dx} \right) - z_1 \frac{dz_1}{dx} = 0$$

$$\frac{d}{dx} \left(\frac{dz_2}{dx} \right) - 3\frac{dz_2}{dx} - z_1 z_2 = 0; \ f_2 = \frac{dz_2}{dx} = z_3$$

$$\frac{dz_3}{dx} - 3z_3 - z_1 z_2 = 0; \ f_3 = \frac{dz_3}{dx} = 3z_3 + z_1 z_2$$

Condiciones iniciales

$$z_1(0) = 0, \ z_2(0) = 1 \ z_3(0) = -1$$