

**PROBLEM 1**

$$y(x) = y_0 + y'_0(x - x_0) + \frac{1}{2}y''_0(x - x_0)^2 + \frac{1}{6}y^{(3)}_0(x - x_0)^3 + \frac{1}{24}y^{(4)}_0(x - x_0)^4 + O(x^5)$$

$$y_1 = y(x_0 + h) = y_0 + y'_0h + \frac{1}{2}y''_0h^2 + \frac{1}{6}y^{(3)}_0h^3 + \frac{1}{24}y^{(4)}_0h^4 + O(h^5)$$

$$y_{-1} = y(x_0 - h) = y_0 - y'_0h + \frac{1}{2}y''_0h^2 - \frac{1}{6}y^{(3)}_0h^3 + \frac{1}{24}y^{(4)}_0h^4 + O(h^5)$$

$$\left. \begin{aligned} y_1 &= y_0 + y'_0h + \frac{1}{2}y''_0h^2 + \frac{1}{6}y^{(3)}_0h^3 + \frac{1}{24}y^{(4)}_0h^4 + O(h^5) \\ y_{-1} &= y_0 - y'_0h + \frac{1}{2}y''_0h^2 - \frac{1}{6}y^{(3)}_0h^3 + \frac{1}{24}y^{(4)}_0h^4 + O(h^5) \end{aligned} \right\}$$

$$y_1 + y_{-1} = 2y_0 + y''_0h^2 + \frac{1}{12}y^{(4)}_0h^4 + O(h^6)$$

$$y''_0 = \frac{y_1 - 2y_0 + y_{-1}}{h^2} - \frac{1}{12}y^{(4)}_0h^2 + O(h^4)$$

**PROBLEM 2**

$$y(x) = y_0 + y'_0(x - x_0) + \frac{1}{2}y''_0(x - x_0)^2 + \frac{1}{6}y^{(3)}_0(x - x_0)^3 + \frac{1}{24}y^{(4)}_0(x - x_0)^4 + O(x^5)$$

$$\begin{aligned} y_2 = y(x_0 + 2h) &= y_0 + y'_0 2h + \frac{y''_0(2h)^2}{2} + \frac{y^{(3)}_0(2h)^3}{6} + \frac{y^{(4)}_0(2h)^4}{24} + \frac{y^{(5)}_0(2h)^5}{120} + \frac{y^{(6)}_0(2h)^6}{720} + O(h^7) \\ &= y_0 + 2y'_0h + 2y''_0h^2 + \frac{4}{3}y^{(3)}_0h^3 + \frac{2}{3}y^{(4)}_0h^4 + \frac{4}{15}y^{(5)}_0h^5 + \frac{4}{45}y^{(6)}_0h^6 + O(h^7) \end{aligned}$$

$$\begin{aligned} y_{-2} = y(x_0 - 2h) &= y_0 - y'_0 2h + \frac{y''_0(2h)^2}{2} - \frac{y^{(3)}_0(2h)^3}{6} + \frac{y^{(4)}_0(2h)^4}{24} - \frac{y^{(5)}_0(2h)^5}{120} + \frac{y^{(6)}_0(2h)^6}{720} + O(h^7) \\ &= y_0 - 2y'_0h + 2y''_0h^2 - \frac{4}{3}y^{(3)}_0h^3 + \frac{2}{3}y^{(4)}_0h^4 - \frac{4}{15}y^{(5)}_0h^5 + \frac{4}{45}y^{(6)}_0h^6 + O(h^7) \end{aligned}$$

$$\left. \begin{aligned} y_2 + y_{-2} &= 2y_0 + 4y''_0h^2 + \frac{4}{3}y^{(4)}_0h^4 + \frac{8}{45}y^{(6)}_0h^6 + O(h^8) \\ y_1 + y_{-1} &= 2y_0 + y''_0h^2 + \frac{1}{12}y^{(4)}_0h^4 + \frac{1}{360}y^{(6)}_0h^6 + O(h^8) \end{aligned} \right\}$$

$$16(y_1 + y_{-1}) - (y_2 + y_{-2}) = 30y_0 + 12y''_0h^2 - \frac{2}{15}y^{(6)}_0h^6 + O(h^8)$$

$$y''_0 = \frac{-y_2 + 16y_1 - 30y_0 + 16y_{-1} - y_{-2}}{12h^2} - \frac{1}{90}y^{(6)}_0h^4 + O(h^6)$$