

Adams-Bashforth

Para tres puntos, se busca un polinomio interpolador que pase por los puntos $\{x_n, f_n\}, \{x_{n-1}, f_{n-1}\}, \{x_{n-2}, f_{n-2}\}$ y $x_n - x_{n-k} = kh$. En este caso es un polinomio de segundo grado:

$$P_2(x) = a_0 + a_1(x - x_n) + a_2(x - x_n)(x - x_{n-1})$$

$$\text{Para } x = x_n: a_0 = f_n$$

$$\text{Para } x = x_{n-1}: a_1 = \frac{f_{n-1} - f_n}{x_{n-1} - x_n}$$

$$\text{Para } x = x_{n-2}: a_2 = \frac{f_{n-2} - f_n - \frac{f_{n-1} - f_n}{x_{n-1} - x_n} (x_{n-2} - x_n)}{(x_{n-2} - x_n)(x_{n-2} - x_{n-1})}$$

$$P_2(x) = f_n + \frac{f_{n-1} - f_n}{x_{n-1} - x_n} (x - x_n) + \frac{f_{n-2} - f_n - \frac{f_{n-1} - f_n}{x_{n-1} - x_n} (x_{n-2} - x_n)}{(x_{n-2} - x_n)(x_{n-2} - x_{n-1})} (x - x_n)(x - x_{n-1})$$

Si integramos el polinomio:

$$y_{n+1} = y_n + \int_{x_{n-1}}^{x_n} P_2(x) dx$$

Y utilizamos $x_n - x_{n-k} = kh$, obtenemos:

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

Adams-Moulton

Para tres puntos, se busca un polinomio interpolador que pase por los puntos $\{x_{n+1}, f_{n+1}\}, \{x_n, f_n\}, \{x_{n-1}, f_{n-1}\}$ y $x_n - x_{n-k} = kh$. En este caso es un polinomio de segundo grado:

$$P_2(x) = a_0 + a_1(x - x_{n+1}) + a_2(x - x_{n+1})(x - x_n)$$

$$\text{Para } x = x_{n+1}: a_0 = f_{n+1}$$

$$\text{Para } x = x_n: a_1 = \frac{f_n - f_{n+1}}{x_n - x_{n+1}}$$

$$\text{Para } x = x_{n-1}: a_2 = \frac{f_{n-1} - f_{n+1} - \frac{f_n - f_{n+1}}{x_n - x_{n+1}} (x_{n-1} - x_{n+1})}{(x_{n-1} - x_{n+1})(x_{n-1} - x_n)}$$

$$P_2(x) = f_{n+1} + \frac{f_n - f_{n+1}}{x_n - x_{n+1}} (x - x_{n+1}) + \frac{f_{n-1} - f_{n+1} - \frac{f_n - f_{n+1}}{x_n - x_{n+1}} (x_{n-1} - x_{n+1})}{(x_{n-1} - x_{n+1})(x_{n-1} - x_n)} (x - x_{n+1})(x - x_n)$$

Si integramos el polinomio:

$$y_{n+1} = y_n + \int_{x_n}^{x_{n+1}} P_2(x) dx$$

Y utilizamos $x_n - x_{n-k} = kh$, obtenemos:

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