

$$(1) \quad \begin{cases} y_{n+1} = y_n + h(a k_1 + b k_2), & \text{where } k_1 = f(t_n, y_n) \\ & k_2 = f(t_n + \Delta h, y_n + \beta h k_1) \end{cases}$$

$a, b, \Delta, \beta \in \mathbb{R}$ parameters

$$a + b = 1, \quad b\Delta = 1/2, \quad b\beta = 1/2, \quad \Delta = \beta \neq 0$$

Conclusion

$$\forall f \quad a = 1 - \frac{1}{2\Delta} \quad \text{and} \quad b = \frac{1}{2\Delta} \quad \text{where } \Delta = \beta \neq 0$$

$$\begin{aligned} T_n &= \frac{1}{6} h^2 \left[\underbrace{f_{ttt}} + \underline{2f f_{ty}} + \underline{f^2 f_{yy}} + f_t f_y + f_y^2 f \right] \\ &\quad - b \left[\underline{\frac{1}{2} \Delta^2 h^2 f_{ttt}} + \underline{\Delta \beta h^2 f f_{ty}} + \underline{\frac{1}{2} \beta^2 h^2 f^2 f_{yy}} \right] + O(h^3) \\ &= O(h^2) \quad \text{that is the method is of order 2} \end{aligned}$$

however, the method has no chances to be of order 3

Reason:

$$\begin{aligned} T_n &= h^2 \left[\left(\frac{1}{6} - \frac{1}{2} \Delta b \right) f_{ttt} + \left(\frac{1}{3} - b\Delta\beta \right) f f_{ty} + \left(\frac{1}{6} - \frac{1}{2} b\beta^2 \right) f^2 f_{yy} + \right. \\ &\quad \left. + \frac{1}{6} \underbrace{(f_t f_y + f_y^2 f)}_{\text{non-zero}} \right] + O(h^3) \end{aligned}$$

$$\begin{aligned} \text{Example} \quad & \begin{cases} y'(t) = y(t) \\ y(0) = 1 \end{cases} \quad \text{here, } f(t, y) = y, \quad f_t = 0, \quad f_{tt} = 0, \quad f_{ty} = 0 \\ & f_y = 1, \quad f_{yy} = 0 \quad \text{and} \end{aligned}$$

$$T_n = \frac{1}{6} h^2 \underbrace{f}_{f(t_n, y(t_n))} + O(h^3) = \frac{1}{6} h^2 \underbrace{y(t_n)}_{= e^{t_n}} + O(h^3) = \frac{1}{6} h^2 \underbrace{e^{t_n}}_{\neq 0} + O(h^3)$$

This example shows that the method has no chances to be of order 3.

Example for $\Delta = \beta = 1$, $a = b = 1/2$, from (1), we get another method:

$$y_{n+1} = y_n + \frac{1}{2} h f(t_n, y_n) + \frac{1}{2} h f(t_{n+1}, y_n + h f(t_n, y_n)) \rightarrow \text{of order 2}$$

the truncation error in this case is given by

$$T_n = h^2 \left[\underbrace{\left(\frac{1}{6} - \frac{1}{4}\right)}_{\frac{2-3}{12}} f_{tt} + \underbrace{\left(\frac{1}{3} - \frac{1}{2}\right)}_{\frac{2-3}{6}} f f_{ty} + \underbrace{\left(\frac{1}{6} - \frac{1}{4}\right)}_{\frac{1}{12}} f^2 f_{yy} + \frac{1}{6} (f_t f_y + f f_y^2) \right] + O(h^3)$$

$$= h^2 \left[-\frac{1}{12} f_{tt} - \frac{1}{6} f f_{ty} - \frac{1}{12} f^2 f_{yy} + \frac{1}{6} f_t f_y + \frac{1}{6} f f_y^2 \right] + O(h^3)$$