

The objective of this assignment is to

- understand the Numerov method for solving IVP.
- realise the order of local and global truncation errors in Numerov Method.

1. (8 marks) **Theory**

- (a) Derive the Numerov method algorithm for solving IVP

$$u''(x) + f(x)u(x) = 0 \quad \text{with} \quad u(a) = u_0, \quad u(a+h) = u_1 \quad (1)$$

$x \in [a, b]$ and with $h = (b-a)/N$ i.e. you with N intervals or $N+1$ grid points in the interval $[a, b]$.

- (b) Discuss the local and global truncation errors.
- (c) How will you use Numerov method to solve the IVP when the initial conditions given are $u(a) = u_0$, $u'(a) = du_0$ without affecting the order of local truncation error.
- (d) Now derive the algorithm for

$$u''(x) + f(x)u(x) = r(x) \quad \text{with} \quad u(a) = u_0, \quad u(a+h) = u_1 \quad (2)$$

- (e) Show the steps of numerical computation to solve the following IVP using Numerov method with $N = 4$:

$$u''(x) - (1+x^2)u(x) = 0 \quad \text{with} \quad u(0) = 1, \quad u'(0) = 0. \quad (3)$$

2. (10 marks) **Programming**

- (a) Write a Python code that
- i. solves the IVP (1) with $N+1$ number of grid points.
 - ii. plots the final numerical solution $u(x)$ and $u'(x)$ in the range $[a, b]$ along with the solutions obtained by inbuilt function `scipy.integrate.solve_ivp`.
- (b) Validate your code by solving the IVP given in equations (3)
- (c) Print a table with the column heads x_i , u_{num_i} , u_{inbuilt_i} , $E_i = |u_{\text{inbuilt}_i} - u_{\text{num}_i}|$ for $N = 2$ and $N = 4$.
- (d) Now extend your program to solve the IVP for $N = 2^k$ with $k = 1, 2, \dots, 6$. Plot the solution for each N as points of different style along with the inbuilt solution.

3. (2 marks) **Discussion**

Interpret and discuss your results.