

Задача 1

$$g(x) = \frac{-3f(x) + 4f(x+h) - f(x+2h)}{2h} = \frac{1}{2h} \left[-3f(x) + 4\left(f(x) + hf'(x) + \frac{h^2}{2}f''(x) + \frac{h^3}{6}f'''(\xi_1)\right) - \left(f(x) + 2hf'(x) + \frac{4h^2}{2}f''(x) + \frac{8h^3}{6}f'''(\xi_2)\right) \right] =$$

$$= f'(x) - \frac{h^2}{3} (f'''(\xi_1) - 2f'''(\xi_2)) \quad \xi_1, \xi_2 \in [x, x+2h]$$

Погрешность метода:

$$r(x) = |f'(x) - g(x)| \leq \frac{h^2}{3} \cdot |f'''(\xi_1) - 2f'''(\xi_2)| \leq M_3 h^2, \quad \forall x$$

Погрешность округления:

$$M_3 = \sup_{y \in [x, x+2h]} |f'''(y)|$$

$$|g(x) - \hat{g}(x)| = \frac{1}{2h} (|f(x)|\varepsilon + 4|f(x+h)|\varepsilon + |f(x+2h)|\varepsilon) \leq \frac{h^2}{3} \cdot 4N\varepsilon, \quad \forall x$$

ε -ошибка округ f , $N = \max\{|f(x)|, |f(x+h)|, |f(x+2h)|\}$

Условия на ф-цию f :

Наличие производных порядка 1, 2, 3 на $(x, x+2h)$

Задача 2

$$\|xy^*\|_F = \left(\sum_i \sum_j |(xy^*)_{ij}|^2 \right)^{\frac{1}{2}} = \left(\sum_i \sum_j (x_i \bar{y}_j)^2 \right)^{\frac{1}{2}} = \sqrt{\sum_i |x_i|^2} \cdot \sqrt{\sum_j |\bar{y}_j|^2}$$

$$\|xy^*\|_2 = \sup_{\|z\|_2=1} \|xy^*z\|_2 = \sup_{\|z\|_2=1} \sqrt{\sum_i \left| \sum_j (xy^*)_{ij} z_j \right|^2} = \sqrt{\|x\|_2^2 \cdot \|y\|_2^2}$$

$$= \sup_{\|z\|_2=1} \sqrt{\sum_i \left| \sum_j x_i \bar{y}_j z_j \right|^2} = \sup_{\|z\|_2=1} \sqrt{\sum_i |x_i|^2 \cdot \left| \sum_j \bar{y}_j z_j \right|^2} = \|x\|_2 \cdot \sup_{\|z\|_2=1} \sqrt{\left| \sum_j \bar{y}_j z_j \right|^2}$$

$$= \|x\|_2 \cdot \sup_{\|z\|_2=1} \sqrt{\left| \sum_j y_j \bar{z}_j \right|^2} = \|x\|_2 \cdot \sup_{\|z\|_2=1} |\langle y, z \rangle| = \|x\|_2 \cdot \|y\|_2$$

$$\left| \sum_j \bar{y}_j z_j \right|^2 = \left| \sum_j y_j \bar{z}_j \right|^2 = \left| \sum_j y_j \bar{z}_j \right|^2$$

$$\sup_{\|z\|_2=1} |\langle y, z \rangle| = \sqrt{\|y\|_2^2 \cdot \|z\|_2^2} = \|y\|_2$$

КБШ

при $z = \frac{y}{\|y\|_2}$ ✓

Задача 13

$$(QAV)^*(QAV) = V^* A^* Q^* Q A V = V^* (A^* A) V, \text{ но } V - \text{ унитарная } \Rightarrow$$

\Rightarrow столбцы V образуют базис в унитар. пр-ве

Тогда $V^* A^* A V$ есть оператор $A^* A$ в новом базисе

$$\text{Тогда } \operatorname{tr}(A^* A) = \operatorname{tr}[(QAV)^*(QAV)]$$

\parallel
 $\|A\|_F$

$$\lambda_{\max}(A^* A) = \lambda_{\max}[(QAV)^*(QAV)]$$

\parallel
 $\|A\|_2$

Задача 14

$$\frac{\|Ax\|_2}{\|x\|_2} = \frac{\|A^{-1}(b+\Delta b) - A^{-1}b\|_2}{\|x\|_2} = \frac{\|A^{-1}\Delta b\|_2}{\|x\|_2} \leq \frac{\|A^{-1}\|_2 \cdot \|\Delta b\|_2}{\|x\|_2} = \frac{\|Ax\|_2 \cdot \|A^{-1}\|_2 \cdot \|\Delta b\|_2}{\|Ax\|_2 \cdot \|x\|_2} \leq$$

$$\leq \frac{\|A\|_2 \cdot \|A^{-1}\|_2 \cdot \|\Delta b\|_2}{\|Ax\|_2} = \frac{\|A\|_2 \cdot \|A^{-1}\|_2 \cdot \|\Delta b\|_2}{\|b\|_2}$$

$$\|b\|_2 \geq \frac{\|b\|_1}{\sqrt{3000}} = \frac{2}{10\sqrt{30}}$$

$$\|\Delta b\|_2 \leq 10\sqrt{30} \cdot \varepsilon = 10^{-4} \cdot \sqrt{30}$$

$$\text{Итого, } \frac{\|Ax\|_2}{\|x\|_2} \leq \frac{4500 \cdot 2 \cdot 10^{-4} \cdot \sqrt{30}}{\frac{2}{10\sqrt{30}}} = 4500 \cdot 30 \cdot 10^{-3} = 135$$

$$\operatorname{diag}(A) = [1, 2, \dots, 3000] \Rightarrow$$

$$3000 = |a_{nn}| > 2 \sum_{i \neq n} |a_{in}|$$

\downarrow

$$\|A\|_2 = |\lambda_{\max}(A)| \leq |a_{nn}| + \sum_{i \neq n} |a_{in}| \leq 4500$$

$$\|A^{-1}\|_2 = \frac{1}{|\lambda_{\min}(A)|} \leq \frac{1}{a_{nn} - \sum_{i \neq n} |a_{ni}|} \leq \frac{1}{\frac{1}{2}} = 2$$

Ответ: 135

Задача 15

Метод Гаусса

\vec{z}_k k строка матрицы Z

$$A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix} \rightarrow \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ 0 & a_{22} - a_{21} \cdot \frac{a_{21}}{a_{11}} & \dots & \dots \\ \vdots & \vdots & \ddots & \vdots \\ 0 & a_{n2} - a_{n1} \cdot \frac{a_{21}}{a_{11}} & \dots & \dots \end{pmatrix} \vec{b}_2 = \vec{B} \quad \text{т.е.} \quad \vec{b}_1 = \vec{a}_1$$

$$i \neq 1 \quad \vec{b}_i = \vec{a}_i - \vec{a}_1 \cdot \frac{a_{i1}}{a_{11}}$$

и т.д. "срезаем" 2 столбцы т.е. $\vec{b}_2 = \vec{u}_2$

$$\sum_{j=3}^n |b_{2j}| \leq \sum_{j=3}^n |a_{2j}| + \frac{|a_{21}|}{|a_{11}|} \cdot \sum_{j=3}^n |a_{2j}| < (|a_{21}| - |a_{21}|) + \frac{|a_{21}|}{|a_{11}|} \cdot (|a_{11}| - |a_{12}|) \leq$$

строг. кваз. преобладание в A

$$\leq |a_{22} - a_{21} \cdot \frac{a_{12}}{a_{11}}| = |b_{22}| \quad \text{т.д.} \quad \vec{b} \text{ и строгое кваз. преобладание}$$

$$\sum_{j=2}^n |b_{2j}| \leq \sum_{j=2}^n |a_{2j}| + \frac{|a_{21}|}{|a_{11}|} \cdot |a_{11}| = \sum_{j=1}^n |a_{2j}|$$

Аналогично, $\sum_j |u_{ij}| \leq \sum_j |a_{ij}|$ при $\forall i$ стр. кваз. преобл. в A

$$|u_{ij}| \leq \sum_{k=1}^n |u_{ik}| \leq \sum_k |a_{ik}| = |a_{ii}| + \sum_{i \neq k} |a_{ik}| \leq 2|a_{ii}|$$

$$\text{Итого, } \max_{i,j} |u_{ij}| \leq 2 \cdot \max_{i,j} |a_{ij}|$$

Задача 16.

3-diag matrix $|x| \leq 1$

$$A = \begin{pmatrix} 4 & x & & 0 \\ * & 4 & * & \\ & * & * & * \\ 0 & & & x & 4 \end{pmatrix}$$

$$\|x - x^{(k+1)}\|_{\infty} \leq 10$$

$$x^{(k+1)} = D^{-1}b - D^{-1}(L+U)x^{(k)} = \frac{b}{4} - \frac{(L+U)x^{(k)}}{4}$$

$$\|x - x^{(k+1)}\|_{\infty} = \left\| x - \frac{b}{4} - \frac{(L+U)x^{(k)}}{4} \right\|_{\infty} = \left\| x - \frac{b}{4} - \frac{(L+U)x^{(k)}}{4} + \frac{(L+U)x}{4} - \frac{(L+U)x}{4} \right\|_{\infty} =$$

$$= \left\| \frac{(L+U)}{4} (x - x^{(k)}) \right\|_{\infty} \leq \frac{1}{2} \|x - x^{(k)}\|_{\infty}$$

$$\log_2 \left(\frac{10}{10^{-6}} \right) = \log_2 10^7 = 7 \log_2 10$$

$$23 < 7 \log_2 10 < 24$$

Ответ: 24 итерации

Задача №7

$$\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

$$\lambda^2 - \frac{a_{12}a_{21}}{a_{11}a_{22}} = 0$$

Сходимость

$$|\lambda| = \sqrt{\left| \frac{a_{12}a_{21}}{a_{11}a_{22}} \right|} < 1$$

тогда

$$S = -D^{-1}(L+U) = -\begin{pmatrix} a_{11}^{-1} & 0 \\ 0 & a_{22}^{-1} \end{pmatrix} \begin{pmatrix} 0 & a_{12} \\ a_{21} & 0 \end{pmatrix} = \begin{pmatrix} 0 & -\frac{a_{12}}{a_{11}} \\ -\frac{a_{21}}{a_{22}} & 0 \end{pmatrix}$$

$$\begin{pmatrix} |a_{12}a_{21}| \\ \wedge \\ |a_{11}a_{22}| \end{pmatrix}$$

Гаусс-Зейделя

$$S = (L+D)^{-1}U$$

$$|(L+D)^{-1}U - \lambda E| = 0$$

$$|U - \lambda(L+D)| = 0$$

$$\begin{vmatrix} -\lambda a_{11} & a_{12} \\ -\lambda a_{21} & -\lambda a_{22} \end{vmatrix} = \lambda^2 a_{11}a_{22} + \lambda a_{12}a_{21} = 0$$

$$\lambda_1 = 0, \quad \lambda_2 = -\frac{a_{12}a_{21}}{a_{11}a_{22}}$$

Сходимость

$$|\lambda_2| = \left| \frac{a_{12}a_{21}}{a_{11}a_{22}} \right| < 1$$

Сходимость Гаусса \Leftrightarrow Сходимость Гаусса-Зейделя

Задача №8.

$$\rho^* = \frac{M-m}{M+m} = \frac{20-0.7}{20+0.7}$$

$$x_0 = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

$$\|x^{(k)} - x\|_2 \leq \rho^* \|x_0 - x\|_2 = \rho^* \|x\|_2$$

$$k \geq \frac{\log \frac{\|x^{(k)} - x\|_2}{\|x\|_2}}{\log \rho^*} \geq \frac{\log \left(\frac{10^{-6}}{\frac{25}{0.7}} \right)}{\log \rho^*}$$

$$Ax = b \rightarrow x = A^{-1}b$$

$$\|x\|_2 \leq \|A^{-1}\|_2 \cdot \|b\|_2 \leq \frac{25}{0.7}$$

$$\|A^{-1}\| = \frac{1}{\lambda_{\min}(A)}$$

$$\lambda_{\min}(A) = 0.7$$

$$k \geq \frac{\log \frac{7 \cdot 10^{-7}}{25}}{\log \frac{10.3}{20.7}} = \frac{\log 7 - 7 \log 10 - \log 25}{\log 10.3 - \log 20.7} \in (248, 249)$$

$$\text{Приём } \|\cdot\|_2 \geq \|\cdot\|_\infty \Rightarrow \boxed{249 \text{ итераций}}$$

Задача №9

$f(x) = e^x$ на $[0, 1]$ интерполируя мн-ном 3 ст.

$$T_4(t) = 0$$

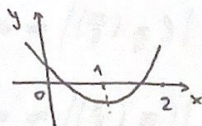
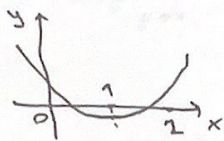
4 заданных узла

4 корня на $[-1, 1]$: $\pm \cos \frac{\pi}{8}$, $\pm \cos \frac{3\pi}{8}$

$$m: [-1, 1] \mapsto [0, 1] \quad m(t) = \frac{t+1}{2}$$

c_1, c_2, c_3, c_4 новые узлы (на $[0, 1]$): $\frac{1 \pm \cos \frac{\pi}{8}}{2}$, $\frac{1 \pm \cos \frac{3\pi}{8}}{2}$

$$\left| \prod_{k=0}^3 (x - c_k) \right| = \frac{1}{16} \cdot \left| (x-1)^2 - \cos^2 \frac{\pi}{8} \right| \cdot \left| (x-1)^2 - \cos^2 \frac{3\pi}{8} \right| \leq \frac{1}{16} \cdot \sin^2 \frac{\pi}{8} \cdot \sin^2 \frac{3\pi}{8}$$



$$\sin \frac{\pi}{8} \cdot \sin \frac{3\pi}{8} = \frac{1}{2} \left(\cos \frac{\pi}{4} - \cos \frac{\pi}{2} \right) \quad \cos \frac{\pi}{2} = 0, \quad \cos \frac{\pi}{4} = \frac{\sqrt{2}}{2}$$

$$\cos \alpha = \frac{1 + \cos(2\alpha)}{2}$$

$$\left(\frac{1}{2} \right)^2 \left(\frac{\sqrt{2}}{2} \right)^2 \cdot \frac{1}{16} = \frac{1}{2^7} = |w(x)|$$

$$|f(x) - L_3(x)| \leq \frac{e^{\sup_{x \in [0, 1]} x}}{4!} \cdot \frac{1}{2^7} = \frac{e}{2^{10} \cdot 3} < \frac{1}{2^{10}} < \frac{1}{10^3}$$

Задача №10.

$$f(x) = e^x \quad x_0 = 0, \quad x_1 = 0.1, \quad x_2 = 0.2$$

$$x'_1 = 0.05, \quad x'_2 = 0.15$$

$$f(x) - L_2(x) = \frac{\exp(f(x))}{(n+1)!} w(x) = \frac{\exp(f(x))}{6} \cdot x \cdot (x-0.1)(x-0.2) \quad f(x) \in [0, 0.2]$$

$$|f(x_1) - L_2(x'_1)| = \left| \frac{\exp(f(x_1))}{6} \cdot 0.05^2 \cdot 0.15 \right| \leq e^{0.2} \cdot \frac{0.05^2 \cdot 0.15}{6} \approx 7.6 \cdot 10^{-6}$$

$$|f(x_2) - L_2(x'_2)| \leq e^{0.2} \cdot \frac{0.15 \cdot 0.05^2}{6} \approx 7.6 \cdot 10^{-6}$$

Ответ: $7.6 \cdot 10^{-6}$

Задача №11.

x	0	$\frac{\pi}{6}$	$\frac{\pi}{4}$	$\frac{\pi}{3}$
Sin(x)	0	0.5	0.71	0.87

Восстановить значение в $x = \frac{\pi}{5}$

L_n - интерпол. мн-н по точным знач., \tilde{L}_n по аппрокс. знач.

$$|L_n(x) - \tilde{L}_n(x)| \leq \sum_{j=0}^n |f(x_j) - \tilde{f}(x_j)| \cdot |l_j(x)| \leq \delta \cdot \sum_{j=0}^n l_j(x) \quad (\leq)$$

При $x = \frac{\pi}{5}$ $l_j(x) = \frac{\prod_{x' \neq y} (x - x')}{\prod_{x' \neq y} (y - x')}$

$$|l_0(\frac{\pi}{5})| \approx 0.016 \quad |l_{\frac{\pi}{4}}(\frac{\pi}{5})| \approx 0.512$$

$$|l_{\frac{\pi}{6}}(\frac{\pi}{5})| \approx 0.576 \quad |l_{\frac{\pi}{3}}(\frac{\pi}{5})| \approx 0.072$$

$$(\leq) \delta (0.016 + 0.576 + 0.512 + 0.072) \approx 0.012$$

$$|L(\frac{\pi}{5}) - f(\frac{\pi}{5})| = \frac{\sin(\frac{\pi}{5})}{4!} \left| \frac{\pi}{5} - 0 \right| \cdot \left| \frac{\pi}{5} - \frac{\pi}{6} \right| \cdot \left| \frac{\pi}{5} - \frac{\pi}{4} \right| \cdot \left| \frac{\pi}{5} - \frac{\pi}{3} \right| \leq$$

$$\leq \frac{1}{24} \cdot \frac{\pi}{5} \cdot \frac{\pi}{30} \cdot \frac{\pi}{20} \cdot \frac{2\pi}{15} \approx 0.00018$$

Итого, ошибка ≈ 0.012

Задача №12

$$\int_0^1 (\sin x - (ax^2 + bx + c)) dx \rightarrow \min$$

$$\int_0^1 [-2 \sin(x)(ax^2 + bx + c) + (ax^2 + bx + c)^2] dx \rightarrow \min$$

$$\int_0^1 (ax^2 + bx + c)^2 dx = \frac{a^2}{5} + \frac{ab}{2} + \frac{2ac}{3} + \frac{b^2}{3} + cb + c$$

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} (1,1) & (1,x) & (1,x^2) \\ (x,1) & (x,x) & (x,x^2) \\ (x^2,1) & (x^2,x) & (x^2,x^2) \end{pmatrix} \begin{pmatrix} (1, \sin x) \\ (x, \sin x) \\ (x^2, \sin x) \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} \end{pmatrix}$$

$$b = \begin{pmatrix} \int_0^1 \sin x dx \\ \int_0^1 x \sin x dx \\ \int_0^1 x^2 \sin x dx \end{pmatrix} = \begin{pmatrix} 1 - \cos 1 \\ \sin 1 - \cos 1 \\ 2 \sin 1 + \cos 1 - 2 \end{pmatrix}$$

Ответ:

$$\sin x = (1 - \cos 1) + (\sin 1 - \cos 1)x + (2 \sin 1 + \cos 1 - 2)x^2$$

Задача 13

Рассмотрим приближение $x+c$

$$g_c(x) = x^{\frac{1}{3}} - x - c \quad g_c(0) = -c \quad g_c(1) = -c$$

$$g'_c(x) = \frac{1}{3}x^{-\frac{2}{3}} - 1 = 0 \Rightarrow \max \text{ в } x = \frac{1}{3\sqrt{3}}$$

При $g(x^*) = c$ | g почти дб 3 т. алгт. $\Rightarrow x+c$ лучшее приближение

Ответ: $x + \frac{1}{3\sqrt{3}}$

Задача 14

$$\begin{aligned} |f'_M(x_2) - f(x_2)| &= \left| \frac{f(x_2-2h) - 6f(x_2-h) + 3f(x_2) + 2f(x_2+h)}{6h} (1+\delta) - f'(x_2) \right| \leq \\ &\leq \left| f(x_2)(1-6+3+2) + [f'(x_2) \cdot (-2h+6h+2h) - f'(x_2)] + f''(x_2) \cdot \frac{1}{2}(4h^2-6h^2+2h^2) + \right. \\ &\quad \left. + f'''(x_2) \cdot \frac{1}{6}(-8h^3+6h^3+2h^3) + f^{(4)}(x_2) \cdot \frac{1}{24}(16h^4-6h^4+2h^4) + o(h^5) \right| \cdot \frac{1}{6h} = \\ &= |f^{(4)}(x_2)| \cdot \frac{h^4}{12h} + \frac{2M_0\delta}{h} \leq \frac{M_4 h^3}{12} + \frac{2M_0\delta}{h} \end{aligned}$$

hopt : $\frac{3M_4 h_{opt}^2}{12} - \frac{2M_0\delta}{h_{opt}^2} = 0 \Rightarrow h_{opt} = \sqrt{\frac{8M_0\delta}{M_4}}$

$M_i := \sup f^{(i)}(x)$

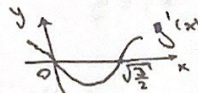
Задача 15

$I = \int_0^1 e^{-x^2} dx \rightarrow f(x) = e^{-x^2}$
 $f''(x) = 2xe^{-x^2}$
 $f'''(x) = 4x^2 e^{-x^2} - 2e^{-x^2} = (4x^2 - 2)e^{-x^2}$

$M_2 = \sup_{[0,1]} |(-2xe^{-x^2})'| = \sup_{[0,1]} |(4x^2-2)e^{-x^2}|$

$g'(x) = 4xe^{-x^2} \cdot (2x^2-3) = 0$ при $x=0$ на $[0,1]$
 при $x = \sqrt{\frac{3}{2}}$

$g(0) = -2 \quad g(1) = \frac{2}{e}$



и тогда, $M_2 = 2$ $|I(S) - S(I)| \leq \frac{1}{12} M_2 h^3 \Rightarrow N \geq \sqrt[3]{\frac{M_2}{12\varepsilon}}$

Тогда $N \geq \sqrt[3]{\frac{2}{12 \cdot 10^{-4}}} = \sqrt[3]{\frac{10^4}{6}} \approx 11.85$

Ответ: 12

Задача №17

$$x = e^{2x} - 1$$

$$x^{k+1} = \frac{\ln(x^k + 1)}{2} = F(x^k) \Rightarrow F'(x) = \frac{1}{2(1+x)} < 1 \text{ на } x \in [0, +\infty)$$

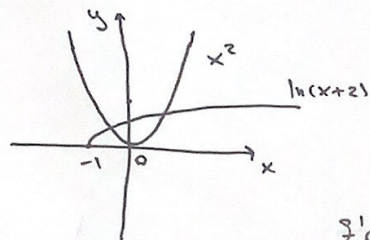
Это эквив. отображ. на $[0, +\infty)$ с $q = \frac{1}{2}$

$$\text{Скорость сходимости } |x^k - x| \leq \frac{q^k}{1-q} |x^0 - x| = \frac{1}{2^{k-1}} |x^0 - x|$$

Задача №18

$$f(x) = \ln(x+2) - x^2$$

метод Ньютона для вычисления корня



При $x > 2$: $x^2 > 4$, $\ln(x+2) < \ln 4 < 4$

Смотрим на отрезок $x \in [-1, 2]$

$$f'(x) = \frac{1}{x+2} - 2x \Rightarrow M_1 \leq \frac{15}{4}$$

$$f''(x) = \frac{-1}{(x+2)^2} - 2 \Rightarrow f''(x) < 0 \text{ при } x > -2, f(-1) = \frac{1}{1} + 2 = 3$$

$$f''(x) \leq \frac{-1}{1^2} - 2 = -3$$

$$f(2) = \frac{1}{4} - 4 = -\frac{15}{4}$$

$$M_2 \leq 3$$

$$x_{k+1} = x_k - \frac{\ln(x_k+2) - x_k^2}{\frac{1}{x_k+2} - 2x_k}$$

$$|\delta_{i+1}| = \frac{|f''(x_i)|}{2|f'(x_i)|} \cdot \delta_i^2$$

$$\delta \leq \frac{M_2}{2M_1} = \frac{12}{30} = \frac{2}{5} = 0.4$$

$$10^{-6} \leq x^{2^k - 1}$$

$$2^{k-1} \geq \frac{\ln 10^{-6}}{\ln x} = \frac{-6 \cdot \ln 10}{\ln 0.4}$$

$$2^k \geq \frac{-12 \ln 10}{\ln 0.4} \approx 30.15$$

Ответ: 5

Задача №20

$$\begin{cases} y'' + 2xy' = 0 \\ y(0) = 0 \\ y'(0) = 0 \end{cases}$$

$$\begin{cases} u_1 = y \\ u_2 = y' \end{cases}$$

$$u = \begin{pmatrix} y \\ y' \end{pmatrix}$$

$$\begin{cases} u_1' + 2xu_2 = 0 \\ u_1' = u_2 \end{cases}$$

$$\dot{u} = \begin{pmatrix} u_2 \\ -2xu_2 \end{pmatrix} = f(x, u)$$

Таблица Буттера

$$\begin{array}{c|cc} 0 & 0 & 0 \\ \hline \frac{1}{2} & \frac{1}{2} & 0 \\ \hline 0 & 0 & 1 \end{array}$$

$$k_1 = -2t_n u_n$$

$$k_2 = f\left(t_n + \frac{h}{2}, u_n + \frac{h}{2}k_1, t_n\right) = -2\left(t_n + \frac{h}{2}\right)\left(u_n - \frac{h}{2}t_n u_n\right) = 2u_n\left(t_n + \frac{h}{2}\right)(1 - t_n h)$$

$$u_{n+1} = u_n + hk_2 = u_n - 2hu_n(t_n + \frac{h}{2})(1 - t_n h)$$