

Accuracy of the Trapezoid Method

Assuming $\lambda \in \mathbb{R}$, what is the asymptotic value of the growth factor GG as $\lambda\Delta t \rightarrow -\infty$ when using the trapezoid method for the model problem $y' = \lambda y$?

(Show a derivation rather than just writing the answer.)

What should the growth factor be for the analytical case as $\lambda\Delta t \rightarrow -\infty$?

Using trapezoid rule for: $f(y, t) = y'(t) = \lambda y(t)$

$$\begin{aligned}
 y'(t) &= \frac{f(t_k, y_k) + f(t_{k+1}, y_{k+1})}{2} \\
 y_{k+1} &= y_k + y' \Delta t \\
 &= y_k + \frac{f(t_k, y_k) \Delta t}{2} + \frac{f(t_{k+1}, y_{k+1}) \Delta t}{2} \\
 y_{k+1} &= y_k + \frac{\lambda y_k}{2} \Delta t + \frac{\lambda y_{k+1}}{2} \Delta t \\
 (1 - \frac{\lambda \Delta t}{2}) y_{k+1} &= (1 + \frac{\lambda \Delta t}{2}) y_k \\
 y_{k+1} &= \frac{2 + \lambda \Delta t}{2 - \lambda \Delta t} y_k \\
 G &= \frac{2 + \lambda \Delta t}{2 - \lambda \Delta t} \\
 \therefore \lambda \Delta t &\rightarrow -\infty \\
 \therefore G &\rightarrow -1
 \end{aligned}$$

Asymptotic value of the growth factor GG as $\lambda\Delta t \rightarrow -\infty$ when using the trapezoid method for the model problem $y' = \lambda y$ is -1 For analytical case:

$$\begin{aligned}
 G &= e^{\lambda \Delta t} \\
 \therefore \lambda \Delta t &\rightarrow -\infty \\
 \therefore G &\rightarrow 0
 \end{aligned}$$

Asymptotic value of the growth factor GG as $\lambda\Delta t \rightarrow -\infty$ when analytic case is 0