

7. ASSIGNMENT 7

Due Wednesday, March 21

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- (1) Determine the order and the region of absolute stability of s-step Adams-Bashforth methods for $s = 2, 3$,

$$s = 2: y_{n+2} = y_{n+1} + h \left[\frac{3}{2} f(t_{n+1}, y_{n+1}) - \frac{1}{2} f(t_n, y_n) \right]$$

$$s = 3: y_{n+3} = y_{n+2} + h \left[\frac{23}{12} f(t_{n+2}, y_{n+2}) - \frac{4}{3} f(t_{n+1}, y_{n+1}) + \frac{5}{12} f(t_n, y_n) \right]$$

and the order and the region of absolute stability of the 2-step Adams-Moulton method,

$$s = 2: y_{n+2} = y_{n+1} + h \left[\frac{5}{12} f(t_{n+2}, y_{n+2}) + \frac{2}{3} f(t_{n+1}, y_{n+1}) - \frac{1}{12} f(t_n, y_n) \right]$$

- (2) Determine the order and the region of absolute stability of Backward Differentiation Formulas (BDF) methods of orders $s = 2, 3$:

$$s = 2: y_{n+2} - \frac{4}{3}y_{n+1} + \frac{1}{3}y_n = \frac{2}{3}hf(x_{n+2}, y_{n+2})$$

$$s = 3: y_{n+3} - \frac{18}{11}y_{n+2} + \frac{9}{11}y_{n+1} - \frac{2}{11}y_n = \frac{6}{11}hf(x_{n+3}, y_{n+3})$$

In all problems describe (briefly) your approach and plot the regions.