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Chapter 10 Numerical solution methods - San Jose State ...

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Solution: The first and second characteristic polynomials of the method are $\rho(z) = z^2 - 1$, $\sigma(z) = 1 - 2(z+3)$. Therefore the stability polynomial is $\pi(r; \bar{h}) = \rho(r) - \bar{h}\sigma(r) = r^2 - 1 - 2\bar{h}r - 1 + 3 - 2\bar{h}$. Now, $\pi^*(r; \bar{h}) = -1 + 3 - 2\bar{h}r^2 - 1 - 2\bar{h}r + 1$. Clearly, $|\pi^*(0; \bar{h})| > |\pi(0; \bar{h})|$ if and only if $\bar{h} \in (-4/3, 0)$.

Numerical Solution of Ordinary Differential Equations

Numerical methods for ordinary differential equations. $y' = y$, $y(0) = 1$.
{\displaystyle y'=y,y(0)=1.} Blue: the Euler method, green: the midpoint method, red: the exact solution, $y = e^t$.
{\displaystyle y=e^t.} The step size is. $h = 1.0$.
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Given: The integral, $\int_0^{\pi/2} (6+3\cos x) dx$ Formula used: $\int_a^b f(x) dx = [F(x)]_a^b = F(b) - F(a)$ Here, $F(x)$ is... Given: Integral, $\int_0^3 xe^{2x} dx$. Formula used: (1) Formula for h is given by, $h = \frac{b-a}{n}$ (2) Formula for... Given information: Function, $y = \cos x$ Step size, $h = \frac{\pi}{2}$ The initial value of x , $x = \frac{\pi}{4}$ Formula used:...

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