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Abstract. We consider an explicit method for a nonlinear ordinary differential equation

$$\begin{cases} \dot{y} = y^2 - 2y + 1 & y(0) = y_0 \in \mathbb{R} \\ y \in \mathbb{R} \end{cases}$$

where y_0 is a real number. We consider

both the explicit Euler method and the explicit Runge-Kutta method

$$\begin{cases} y_{n+1} = y_n + \Delta t f(y_n) \\ y_0 = y_0 \end{cases}$$

where $\Delta t > 0$ is the time step. We consider the global stability error of these

$$\begin{cases} \text{error} = |y_n - y(t_n)| \\ \text{error} = |y_n - y(t_n)| \\ \text{error} = |y_n - y(t_n)| \end{cases}$$

for $y_0 \in \mathbb{R}$.

We also consider the stability error of the explicit Runge-Kutta method

(1)

Problem 1. Prove that the explicit Runge-Kutta method (1) is globally stable for all $y_0 \in \mathbb{R}$ and for all $\Delta t > 0$.

$$\text{error} = |y_n - y(t_n)| \leq C \Delta t^n$$

for $y_0 \in \mathbb{R}$.

Problem 2.

Prove that the explicit Runge-Kutta method (1) is globally stable for all $y_0 \in \mathbb{R}$ and for all $\Delta t > 0$.

$$\begin{cases} \text{error} = |y_n - y(t_n)| \\ \text{error} = |y_n - y(t_n)| \end{cases}$$

where $y_0 \in \mathbb{R}$ and $\Delta t > 0$ is the time step.

$$\begin{cases} \text{error} = |y_n - y(t_n)| \\ \text{error} = |y_n - y(t_n)| \\ \text{error} = |y_n - y(t_n)| \end{cases}$$

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Chao Zhang



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