

# Numerical Analysis II

## Homework 8

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1. Solve the two-point boundary-value problem

$$\begin{cases} x'' + 2x' + 10t = 0, \\ x(0) = 1, \quad x(1) = 2, \end{cases}$$

for  $x\left(\frac{1}{2}\right)$  using the finite-difference method with  $h = \frac{1}{2}$ .

2. Consider the multistep method

$$x_n + \alpha x_{n-1} - (1 + \alpha) x_{n-2} = \frac{1}{2} h [-\alpha f_n + (4 + 3\alpha) f_{n-1}].$$

Determine  $\alpha$  so that the method is stable, consistent, convergent, A-stable, and of second order. (see sections 8.4 and 8.5, p. 549 and p. 557, respectively.)

3. Find the region of absolute stability of the implicit trapezoid rule:

$$x_n - x_{n-1} = \frac{1}{2} h [f_n + f_{n-1}]. \tag{1}$$

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