

# Tentamen Numerical Mathematics 2

## January 25, 2017

Duration: 3 hours.

In front of the questions one finds the weights used to determine the final mark.

### Problem 1

a. Consider the matrix

$$A = \begin{bmatrix} 1 & 1 \\ \epsilon & 0 \\ 0 & \epsilon \end{bmatrix}$$

for the problem  $Ax = b$ , with  $\epsilon = 10^{-10}$ . For this problem we want to find the least-squares solution.

- (i) [3] Show that it is not possible to solve this problem via the normal equations on a standard PC.
  - (ii) [5] Create a QR factorization of  $A$  using Housholder transformations. How is this QR factorization used to find the least squares solution and does this lead to a solvable system?
  - (iii) [4] Compute the singular values of  $A$ .
- b. Suppose we make an LU factorization of a matrix  $A$  of order  $n$  where the matrix  $L$  has ones on its diagonal and moreover  $L$  is diagonal dominant by rows.
- (i) [3] Let  $e_1$  be the vector  $[1, 0, 0, \dots, 0]^T$ . Show that all the entries the solution  $y$  of  $Ly = e_1$ , are less than or equal to 1 in magnitude. (Hint, prove by induction.)
  - (ii) [3] Show that every entry of the inverse of  $L$  is less than or equal to one.
  - (iii) [1] Show that  $\|U\|_\infty \leq n\|A\|_\infty$
  - (iv) [1] Solving  $Ax = b$  with the above LU factorization one can show that we in fact find a solution  $\hat{x}$  which is the exact solution of a system  $(A + \delta A)\hat{x} = b$  where  $|\delta A| \leq nu(3|A| + 5|L||U|) + O(u^2)$ . Show that  $\|\delta A\|_\infty \leq nu(3\|A\|_\infty + 10\|U\|_\infty) + O(u^2)$ .
  - (v) [1] Bound  $\|\delta A\|_\infty$  in  $\|A\|_\infty$ .
  - (vi) [2] How is this expression used to bound the relative error in  $x$ ?

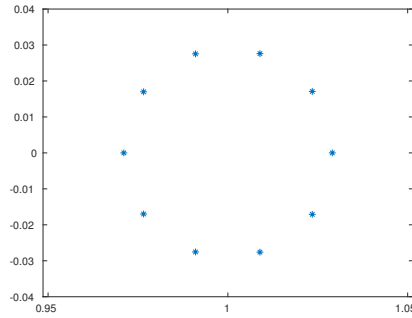
### Problem 2

a. Consider the  $n \times n$ ,  $n$  even, matrix

$$A(\epsilon) = \begin{bmatrix} 1 & 1 & & & \\ & \ddots & \ddots & & \\ & & & 1 & 1 \\ \epsilon & & & & 1 \end{bmatrix}$$

- (i) [3] Show that the characteristic equation of  $A(\epsilon)$  is given by  $(\lambda - 1)^n - \epsilon = 0$ .
- (ii) [4] Consider the problem  $(\lambda - 1)^n = d$ . Give the absolute condition number of this problem for  $d \neq 0$ . What happens to this condition number if  $d$  tends to zero?

- In the figure right the computed eigenvalues of  $Q^T A(0)Q$ , where  $Q$  is a random orthogonal matrix, are depicted for  $n = 10$ . Relate the results (iii) [3] to the solution of the characteristic equation of part (i) where  $\epsilon$  is the unit round.



- b. The QR-method to find all eigenvalues of a matrix  $A$  is defined by the following iteration

$$\begin{aligned} A_0 &= A \\ Q_i R_i &= A_i, \text{ for } i = 0, 1, 2, 3, \dots \\ A_{i+1} &= R_i Q_i \end{aligned}$$

- (i) [2] Show that  $A_i$  is similar to  $A$  for all  $i$ .
- (ii) [4] Let  $\hat{Q}_{i-1} \hat{R}_{i-1} = A^i$  (indeed  $A$  to the power  $i$ ). Show that  $A_i = (\hat{Q}_{i-1})^T A \hat{Q}_{i-1}$ . (Hint, prove by induction).
- (iii) [4] Assume furthermore that  $A$  is symmetric and tridiagonal. Show that  $A_i$  is tridiagonal for all  $i$ .
- c. [4] Show the existence of the generalized Schur form

$$\begin{aligned} AZ &= YS \\ BZ &= YT \end{aligned}$$

where both  $Z$  and  $Y$  are orthogonal and  $S, T$  upper triangular. You may assume that  $A$  and  $B$  are non-singular. You may start from the standard Schur form of  $B^{-1}A$ . How is the generalized Schur form used to solve the generalized eigenvalue problem  $Ax = \lambda Bx$ ?

### Problem 3

Consider the basis  $\{1, x, x^2, x^3, \dots\}$  on the interval  $[0, 1]$ . Moreover on this interval an inner product is defined by  $(f, g) = \int_0^1 f(x)g(x)dx$ .

- a. [4] Derive the first three orthogonal basis functions (so up to the quadratic function).
- b. [2] Show that the zeros of the quadratic basis function are  $\frac{1}{2} \pm \frac{1}{6}\sqrt{3}$ .
- c. [4] Show that for the original (so the one on top of this question) basis, using  $n$  terms, the least squares approximates of a function  $f$  on the subspace is found by solving the coefficients from the linear system  $Ac = b$  with  $a_{ij} = 1/(i+j+1)$  and  $b_i = (f, x^i)$ .
- d. [3] Suppose we now use the orthogonal basis  $\{\psi_0(x), \psi_1(x), \dots, \psi_n(x)\}$ . To which linear system does the least squares minimization lead here?
- e. [3] The minimizations in both part b and c lead to the same polynomial approximation. Why is this the case?

- f. [2] Numerically, using the orthogonal polynomials as a basis is favored. Why?
- g. [3] A Gauss method for the integration of

$$\frac{dy}{dt} = f(t, y)$$

is given by the Butcher tableau

$$\begin{array}{c|cc} \frac{1}{2} - \frac{1}{6}\sqrt{3} & \frac{1}{4} & \frac{1}{4} - \frac{1}{6}\sqrt{3} \\ \frac{1}{2} + \frac{1}{6}\sqrt{3} & \frac{1}{4} + \frac{1}{6}\sqrt{3} & \frac{1}{4} \\ \hline & \frac{1}{2} & \frac{1}{2} \end{array}$$

Explain why in the first column one finds the zeros of the polynomial as given in part b. What will be the order of accuracy of this method.

- h. [2] Let  $f(t, y) = y(y + 1)$ . Which system has to be solved in each time step using the Gauss method from the previous part?

Ex 1

(i) normal equations

$$Ax = b \rightarrow A^T A x = A^T b$$

$\epsilon^2 < 10^{-16}$

$$A^T A = \begin{bmatrix} 1 & \epsilon & 0 \\ 1 & 0 & \epsilon \end{bmatrix} \begin{bmatrix} 1 & 1 \\ \epsilon & 0 \\ 0 & \epsilon \end{bmatrix} = \begin{bmatrix} 1+\epsilon^2 & 1 \\ 1 & 1+\epsilon^2 \end{bmatrix} \approx \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$

(2) is singular

(ii)  $\hat{H}_1 \begin{bmatrix} 1 \\ \epsilon \end{bmatrix} = \begin{bmatrix} 1+\epsilon^2 \\ 0 \end{bmatrix}$

$$\hat{H}_1 = (I - 2ww^T)$$

$$\hat{w} = \begin{bmatrix} 1 \\ \epsilon \end{bmatrix} \pm \begin{bmatrix} 1+\epsilon^2 \\ 0 \end{bmatrix}$$

Choose +  $\hat{w} = \begin{bmatrix} 2+\epsilon^2 \\ \epsilon \end{bmatrix} \approx \begin{bmatrix} 2 \\ \epsilon \end{bmatrix}$  ignore  $\epsilon^2$  terms

$$w = \begin{bmatrix} 1 \\ \epsilon/2 \end{bmatrix}$$

~~$H_2 \neq I$~~

$$\hat{H}_1 \begin{bmatrix} 1 \\ \epsilon \end{bmatrix} = \begin{bmatrix} 1 \\ \epsilon \end{bmatrix} - 2 \begin{bmatrix} 1 \\ \epsilon/2 \end{bmatrix} (1+\epsilon^2) = \begin{bmatrix} -1-2\epsilon^2 \\ 0 \end{bmatrix} \approx \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

$$\hat{H}_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} - 2 \begin{bmatrix} 1 \\ \epsilon/2 \end{bmatrix} \epsilon = \begin{bmatrix} -1 \\ -\epsilon \end{bmatrix}$$

$$\begin{bmatrix} \hat{H}_1 \\ \hat{H}_1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ \epsilon & 0 \\ 0 & \epsilon \end{bmatrix} = \begin{bmatrix} -1 & -1 \\ 0 & -\epsilon \\ 0 & \epsilon \end{bmatrix}$$

$$\hat{H}_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} \epsilon\sqrt{2} \\ 0 \end{bmatrix} \quad w = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \pm \begin{bmatrix} \sqrt{2} \\ 0 \end{bmatrix}$$

lets -  $w = \begin{bmatrix} -1-\sqrt{2} \\ 1 \end{bmatrix}$

$$\begin{bmatrix} \hat{H}_1 \\ \hat{H}_2 \end{bmatrix} \begin{bmatrix} -1 & -1 \\ 0 & -\epsilon \\ 0 & \epsilon \end{bmatrix} = \begin{bmatrix} -1 & -1 \\ 0 & \epsilon\sqrt{2} \\ 0 & 0 \end{bmatrix}$$

$$\hat{H}_2 \hat{H}_1 A = \begin{bmatrix} -1 & -1 \\ 0 & \epsilon\sqrt{2} \\ 0 & 0 \end{bmatrix}$$

$Q^T \rightarrow R$

$$Ax = b \quad 2$$

$$\begin{bmatrix} -1 & -1 \\ 0 & \epsilon\sqrt{2} \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = Q^T b$$

$\rightarrow x_1, x_2$

$$Ly = e_i$$

$$\begin{matrix} l_{11} & & & \\ l_{21} & l_{22} & & \\ l_{31} & l_{32} & l_{33} & \\ \vdots & \vdots & \vdots & \ddots \end{matrix}$$

$$y_1 = 1$$

$$y_2 = 0 - l_{21} \cdot 1 = -l_{21} \rightarrow |y_2| = |l_{21}| \leq 1$$

$$y_i = 0 - \sum_{j=1}^{i-1} l_{ij} y_j$$

suppose  $|y_j| \leq 1$  for  $j = 1, \dots, i-1$   
 NB this is true for  $i=2$

$$\text{then } |y_i| \leq \sum_{j=1}^{i-1} |l_{ij}| |y_j| \leq \sum_{j=1}^{i-1} |l_{ij}| = 1$$

i i the inverse of  $L$  follows from

solving  $Ly = I$ . We solved already the first column. Every other column

Consider the  $i$ -th column

$$Ly = e_i$$

$$\begin{matrix} \boxed{1} & & & \\ & \boxed{1} & & \\ & & \ddots & \\ & & & \boxed{1} \end{matrix} y = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

also diagonal unit

so  $y_j = 0$  all less than  $i$  in magn.

$$\rightarrow |l_{ij}^{-1}| = |(L^{-1})_{ij}| \leq 1$$

iii since  $LU = A$  we have  $U = L^{-1}A$

$$\|U\|_{\infty} \leq \|L^{-1}\|_{\infty} \|A\|_{\infty} \leq n \|A\|_{\infty}$$

$$\text{since } \|A\|_{\infty} = \max_i \sum_{j=1}^n |a_{ij}|$$

$$\rightarrow \|L^{-1}\|_{\infty} \leq n$$



$$\| \delta A \|_{\infty} \leq \| \dots \|$$

triangle inequality

$$\leq nu (3 \|A\|_{\infty} + 5 \|L\|_{\infty} \|u\|_{\infty}) + O(u^2)$$

21

diag elem with 1  
in diagonal so

$$\|L\|_{\infty} \leq 2$$

$$\| \delta A \|_{\infty} \leq nu (3 \|A\|_{\infty} + 10 \|u\|_{\infty}) + O(u^2)$$

V Using 2 we have

$$\| \delta A \| \leq nu (3 + 3 + 10n) \|A\| + O(u^2)$$

VC + It holds that

$$(1) \frac{\|Ax\|}{\|x\|} \leq \frac{K(A)}{1 - K(A) \frac{\| \delta A \|}{\|A\|}} \left( \frac{\| \delta A \|}{\|A\|} + \frac{\|b\|}{\|b\|} \right)$$

so from  $\frac{\| \delta A \|}{\|A\|} \leq C_n u$

22

Now we find

$$(1) \frac{\|Ax\|}{\|x\|} \leq K(A) C_n u + O(u^2)$$

2 a) Show that the characteristic equation of the <sup>n x n, n even</sup> matrix

vertrek uit huisje

$$A(\lambda) = \begin{bmatrix} \lambda & & & \\ & \lambda & & \\ & & \ddots & \\ & & & \lambda \\ \varepsilon & & & & \lambda \end{bmatrix}$$

is given by  $(\lambda - 1)^n - \varepsilon = 0$

3

Answer

Use the last line to evaluate the determinant of  $A - \lambda I$

$$-\varepsilon + (\lambda - 1)^n = 0 \Rightarrow (\lambda - 1)^n = \varepsilon$$

ii Consider the problem  $(\lambda - 1)^n = d$ .

Give the definition of the relative condition number for this problem and (express it in  $d, n, \text{add}$ )

answer

$$K_{\text{abs}} = \max_{\Delta d \neq 0} \frac{\Delta \lambda}{\Delta d}$$

4

$$\max_{\Delta d} \frac{|\Delta \lambda|}{|\lambda| |\Delta d|}$$

$$\begin{cases} (\lambda + \Delta \lambda - 1)^n = d + \Delta d \rightarrow \lambda + \Delta \lambda - 1 = \sqrt[n]{d + \Delta d} \\ (\lambda - 1)^n = d \rightarrow \lambda - 1 = \sqrt[n]{d} \end{cases}$$

$$(1) \Delta \lambda = \sqrt[n]{d + \Delta d} - \sqrt[n]{d} \stackrel{d \neq 0}{=} \sqrt[n]{d} \left[ \sqrt[n]{1 + \frac{\Delta d}{d}} - 1 \right]$$

$$= \sqrt[n]{d} \left( e^{\frac{\Delta d}{nd}} - 1 \right) = \sqrt[n]{d} \frac{\Delta d}{nd}$$

$$(1) \Delta \lambda \stackrel{d \rightarrow 0}{=} \sqrt[n]{\Delta d}$$

vervolg 2b

Reel, cond. number

$$\max_{\lambda d} \frac{|\lambda d|}{|\lambda| |d|}$$

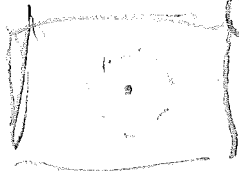
$K_{abs}$

or  $\frac{d}{d \lambda d} \sqrt[n]{d + \lambda d} = \frac{1}{n} d^{\frac{1}{n} - 1}$

$$\frac{\sqrt[n]{d}}{n d} \left( \frac{1}{1 + \sqrt[n]{d}} \right) \quad d \neq 0 \quad (2)$$

$$\frac{\sqrt[n]{\lambda d}}{\lambda d} = \lambda d^{\frac{1}{n} - 1}$$

2a(iii) In Matlab the eigenvalues of  $A(0)$  are computed and we obtain the following results in the following plots.



3

Explain these results.

Answer

This can be explained from

$$(\lambda - 1)^n = \epsilon$$

Here  $\epsilon$  is of the order of  $u \approx 10^{-16}$

$$(\lambda - 1)^{40} \approx 10^{-16}$$

$$\lambda - 1 = 10^{-1.6} \cdot e^{i 2\pi k / 40}$$

This is about what we observe



2.6 The QR method for finding the eigenvalues of a matrix  $A$  is defined by the following iteration.

$$A^{(0)} = A$$

$$\left. \begin{aligned} Q^{(i)} R^{(i)} &= A^{(i)} \\ A^{(i+1)} &= R^{(i)} Q^{(i)} \end{aligned} \right\} i = 0, 1, 2, \dots$$

i Show that  $A^{(i)}$  is similar to  $A$  for all  $i$

Answer

$$A^{(i+1)} = Q^{(i)T} A^{(i)} Q^{(i)}$$

then  $A^{(i+1)}$  similar to  $A^{(i)}$  ~~is~~ similar to  $A^{(0)} = A$

ii Let  $Y_i = A^{(i)}$  and  $Q_{i-1} R_{i-1} = Y_{i-1}$

Show that  $A^{(i)} = Q_{i-1}^T A^{(0)} Q_{i-1}$ .

Answer. By induction

$$Y_0 = A$$

$$Q_0 R_0 = Y_0 = A$$

$$A^{(1)} = Q_0^T A^{(0)} Q_0$$

OK

Assume it is true for  $i$ . Show that is true

for  $i+1$

$$A^{(i+1)} = Q^{(i)T} A^{(i)} Q^{(i)} = Q^{(i)T} Q_{i-1}^T A Q_{i-1} Q^{(i)}$$

$$\begin{aligned} \text{now } Q_{i-1}^T Q^{(i)} &= Q_{i-1}^T A^{(i)} (R^{(i)})^{-1} = A Q_{i-1}^T (R^{(i)} Q_{i-1} Q^{(i)})^{-1} \\ &= A Y_{i-1} R_{i-1}^{-1} (R^{(i)})^{-1} = Y_i R^{-1} \end{aligned}$$

iii If  $A$  is a tridiagonal and symmetric matrix, then  $A^{(i)}$  is tridiagonal for all  $i$ . Show this.

Answer

4  $H_1 = \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}$  in order to transform  $\begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}$  into  $\begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}$

$$H_1 \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix} = \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}, H_2 = \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}$$

$$H_2 = \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix} \text{ etc. } \begin{bmatrix} \cdot & & & \\ & \cdot & & \\ & & \cdot & \\ & & & \cdot \end{bmatrix}$$

Ⓒ Show that there exist a generalized Schur form of  $AZ = \begin{bmatrix} YS \\ YT \end{bmatrix}$

$$BZ = \begin{bmatrix} YS \\ YT \end{bmatrix}$$

where both  $Z$  and  $Y$  are orthogonal

and  $S, T$  upper triangular (You may use  $A$  and  $B$  both non-zero)


Answer


$$B^{-1}AZ = B^{-1}YS = ZT^{-1}S$$

Ⓐ So  $Z$  is the orthogonal matrix which gives the Schur form of  $B^{-1}A$

Ⓑ So  $Y$  is the orthogonal matrix which follows from a QR fact of  $AZ$

$$2 \text{ solve } Ax = \lambda Bx \Leftrightarrow T^{-1}Sy = \lambda y \text{ using QR method}$$

R.H. = 

etc 

Howev<sup>r</sup> A<sup>100</sup> should be separated  $\rightarrow$  app<sup>r</sup> d by zero!

### Problem 3

~~Derive the first 3~~

a) Regarding polynomial on the interval  $[0, 1]$  we can select the basis for

with  $\{1, x, x^2, \dots\}$   
 inner prod:  $(f, g) = \int_0^1 f g \, dx$

a) Derive the first three orthogonal basis functions

$$\hat{\psi}_0 = \hat{\psi}_0 = 1$$

$$\hat{\psi}_1 = x - \alpha \hat{\psi}_0 \quad \text{st.} \quad (\hat{\psi}_1, \hat{\psi}_0) = 0$$

$$\rightarrow (x, \hat{\psi}_0) - \alpha (\hat{\psi}_0, \hat{\psi}_0) = 0$$

$$\alpha = \frac{(x, \hat{\psi}_0)}{(\hat{\psi}_0, \hat{\psi}_0)} = \frac{(x, 1)}{(1, 1)} = \frac{\int_0^1 x \, dx}{1}$$

$$\hat{\psi}_1 = \hat{\psi}_1 = x - \frac{1}{2} = \frac{2x-1}{2}$$

$$\hat{\psi}_2 = x^2 - \alpha \hat{\psi}_0 - \beta \hat{\psi}_1 \quad \text{st.}$$

$$(\hat{\psi}_2, \hat{\psi}_0) = 0$$

$$(\hat{\psi}_2, \hat{\psi}_1) = 0$$

$$\rightarrow (x^2, \hat{\psi}_0) - \alpha (\hat{\psi}_0, \hat{\psi}_0) = 0$$

$$(x^2, \hat{\psi}_1) - \beta (\hat{\psi}_1, \hat{\psi}_1) = 0$$

$$\alpha = \frac{(x^2, \hat{\psi}_0)}{(\hat{\psi}_0, \hat{\psi}_0)} = \frac{\int_0^1 x^2 \, dx}{1} = \frac{1}{3}$$

$$\beta = \frac{(x^2, \hat{\psi}_1)}{(\hat{\psi}_1, \hat{\psi}_1)} = \frac{\int_0^1 x^2(x - \frac{1}{2}) \, dx}{\int_0^1 (x - \frac{1}{2})^2 \, dx}$$

$$\beta = \frac{\frac{1}{3} - \frac{1}{6}}{\frac{1}{3} - \frac{1}{2} + \frac{1}{4}} = \frac{\frac{1}{6}}{\frac{1}{12}} = 2$$

$$\hat{\psi}_2 = x^2 - \frac{1}{3} - 2(x - \frac{1}{2}) = x^2 - x + \frac{1}{6}$$

b) Show that the zero's of the quadratic polynomial are  $\frac{1 \pm \sqrt{13}}{2} = \frac{1}{2} \pm \frac{\sqrt{13}}{2}$ .

10c

Derive that by using the first  $n$  terms of the original basis for the least squares approximation of we end up with

$$A \mathbf{c} = \mathbf{b}$$

where  $a_{ij} = \frac{1}{i+j+1}$  and  $b_i = (f, x^i)$

$$\min_{c_j} \left\| f - \sum_{j=0}^n c_j x^j \right\|_2^2 = \dots$$

$$\frac{\partial}{\partial c_i} \left\| \dots \right\|_2^2 = 0 \quad i=0, \dots, n$$

$$\frac{\partial}{\partial c_i} (x^i, \dots) = 0 \quad \dots$$

$$(x^i, \dots) + (\dots, x^i) = 0 \quad \dots$$

maybe interchanged

$$(x^i, f) - \sum_{j=0}^n (x^i, x^j) c_j = 0 \quad i=0, \dots, n$$

$$\sum_{j=0}^n a_{ij} c_j = b_i$$

where  $a_{ij} = (x^i, x^j) = \int_0^1 x^{i+j} dx = \frac{1}{i+j+1}$

$b_i = (x^i, f) = (f, x^i)$

84

c

Suppose we use the basis  $\{\psi_0, \dots, \psi_n\}$ . Least squares min also leads to a linear system here which here is which one

\* In the above  $x^i$  is replaced by  $\psi_i$  and  $\psi x^j$  by  $\psi_j$

We now get

$$a_{ij} = (\psi_i, \psi_j) = \begin{cases} (\psi_i, \psi_i) & \text{for } j=i \\ 0 & \text{for } j \neq i \end{cases}$$

$$b_i = (f, \psi_i)$$

83

e

The minimisations in both b and c lead to a polynomial approximation of  $f$ . Why are these polynomials equal?

\* 3

In the LS method we were minimizing the distance to a space. Since the latter is only a orthogonal basis both bases span the same space, we have in the end the same approximation.

e

Numerically, why are the orthogonal polynomials to be favoured, why?

\* 2

Because in the former case the matrix gets quickly nearly singular, while the latter is not. This means that the coefficients are much less determined.

g The Gauss method for the integration of  
 $\frac{dy}{dt} = f(t, y)$

is given by the Butcher tableau

$$\begin{array}{c|c} \frac{1}{2} & \\ \hline \frac{1}{2} & \end{array}$$

How are the coefficients  $b_1, b_2$  related derived?  
 (1) + what is the order of accuracy?  $\rightarrow 2n+1, n=2 \rightarrow 5$

Answer

compound Gauss:  $2n, n=2 \rightarrow 4$

One writes the ODE in integral form

$$\int_{t_n}^{t_{n+1}} \frac{dy}{dt} dt = \int_{t_n}^{t_{n+1}} f(t, y(t)) dt$$

3

$$y(t_{n+1}) - y(t_n) = \int_{t_n}^{t_{n+1}} f(t, y(t)) dt$$

(2) The integral is approximated by the Gauss Legendre integral rule

$$\int_{t_n}^{t_{n+1}} f(t, y(t)) dt = \int_{t_n}^{t_{n+1}} f(t_0, y(t_0)) l_0(t) dt + \int_{t_n}^{t_{n+1}} f(t_1, y(t_1)) l_1(t) dt$$

specific to  $b_1, b_2$

where  $t_0$  and  $t_1$  are the zeros of the Legendre polynomial and given by  $c_1$  and  $c_2$

The coefficients  $b_1, b_2$  follow from

$$\int_{t_n}^{t_{n+1}} l_0(t) dt \text{ and } \int_{t_n}^{t_{n+1}} l_1(t) dt$$

From the symmetry of the zeros  $t_0$  and  $t_1$  w.r.t the middle of the interval we will have that

$$l_1(t_{n+1}-s) = l_0(t_n+s)$$

Hence the integrals will be the same and since  $b_1 + b_2 = 1 \Rightarrow b_1 = b_2 = \frac{1}{2}$

h

Let  $f(t, y) = y^2$ , which system has to be solved in each time step

2

$$k_1 = \left( u_n + \frac{1}{4} h k_1 + \frac{1}{4} - \frac{1}{6} \sqrt{3} k_2 \right) \left( 1 + u_n + \frac{1}{4} \right)$$

$$k_2 = \left( u_n + \left( \frac{1}{4} + \frac{1}{6} \sqrt{3} \right) k_1 + \frac{1}{4} h k_2 \right) \left( 1 + u_n \right)$$