

11.

**PREDICTOR:** Let  $h=1$  and consider the linear functional

$$L_p(y) = y(3) + \frac{3}{2}y(2) - 3y(1) + \frac{1}{2}y(0) - 3y'(2),$$

$y$	$L_p(y)$
1	$1 + \frac{3}{2} - 3 + \frac{1}{2} = 0$
$x$	$3 + 3 - 3 - 3 = 0$
$x^2$	$9 + 6 - 3 - 12 = 0$
$x^3$	$27 + \frac{3}{2} \cdot 8 - 3 - 3 \cdot 3 \cdot 2^2 = 27 + 12 - 3 - 36 = 0$

Hence  $\text{Ker } L_p \supseteq P_3$  and  $y_p$  is 3<sup>rd</sup> order.

[Or just Taylor expand.]

**CORRECTOR:** Set  $h=1$  & define

$$L_c(y) = y(3) - \frac{18}{11}y(2) + \frac{9}{11}y(1) - \frac{2}{11}y(0) - \frac{6}{11}y'(3)$$

$y$	$L_c(y)$
1	$1 - \frac{18}{11} + \frac{9}{11} - \frac{2}{11} = 0$
$x$	$3 - \frac{18}{11} \cdot 2 + \frac{9}{11} - \frac{6}{11} = \frac{1}{11}(33 - 36 + 3) = 0$
$x^2$	$9 - \frac{18 \cdot 4}{11} + \frac{9}{11} - \frac{6}{11} \cdot 6$

$$= \frac{1}{11} (99 - 72 + 9 - 36)$$

$$= \frac{1}{11} (108 - 108) = 0$$

$$x^3 \quad 27 - \frac{18.8}{11} + \frac{9}{11} - \frac{6}{11} \cdot 27$$

$$= \frac{5 \cdot 27 - 144 + 9}{11} = \frac{135 + 9 - 144}{11} = 0$$

Hence  $L_C(y) = 0$  for  $y \in P_3$  &  $y_C$  is 3<sup>rd</sup> order.

**ERROR ESTIMATE:** Direct expansion or letting  $y = x^4$   
 in  $L_p$  and  $L_C$  give local truncation errors  
 (or  $y = (x-1)^4$ )  
 (or  $y = (2x-3)^4$ )

$$y(t_{n+3}) - y_{n+3}^P = \frac{1}{4} h^4 y^{(4)}(t_n) + O(h^5) \quad (1)$$

and

$$y(t_{n+3}) - y_{n+3}^C = -\frac{3}{22} h^4 y^{(4)}(t_n) + O(h^5) \quad (2)$$

Then (2) - (1) gives

$$y_{n+3}^P - y_{n+3}^C = \left( -\frac{3}{22} - \frac{1}{4} \right) h^4 y^{(4)}(t_n) + O(h^5) \quad (3)$$

and substituting in (2) gives

$$y(t_{n+3}) - y_{n+3}^C = \left( \frac{-\frac{3}{22}}{-\frac{3}{22} - \frac{1}{4}} \right) (y_{n+3}^P - y_{n+3}^C) + O(h^5)$$

$$\frac{3/22}{\frac{3}{22} + \frac{1}{4}} = \frac{3}{3 + \frac{11}{2}} = \frac{3}{\frac{6+11}{2}} = \frac{6}{17}$$