

7. If  $y' = y$  then

$$k_1 = y_n$$

$k_1$

$$k_2 = y_n + \frac{1}{3} h k_1 = \left(1 + \frac{1}{3} h\right) y_n$$

$k_2$

$$k_3 = y_n - \frac{1}{3} h k_1 + h k_2$$

$$= y_n - \frac{1}{3} h y_n + h \left(1 + \frac{1}{3} h\right) y_n$$

or

$$k_3 = \left(1 + \frac{2}{3} h + \frac{1}{3} h^2\right) y_n$$

$k_3$

and

$$k_4 = y_n + h k_1 - h k_2 + h k_3$$

$$= y_n + h y_n - h \left(1 + \frac{1}{3} h\right) y_n$$

$$+ h \left(1 + \frac{2}{3} h + \frac{1}{3} h^2\right) y_n,$$

i.e.  $k_4 = \left(1 + h + \frac{1}{3} h^2 + \frac{1}{6} h^3\right) y_n.$

$k_4$

Hence

$$y_{n+1} = y_n + \frac{1}{8} h (k_1 + 3k_2 + 3k_3 + k_4)$$

$$= \left\{ 1 + \frac{1}{8} h \left( 1 + 3 \left(1 + \frac{1}{3} h\right) + 3 \left(1 + \frac{2}{3} h + \frac{1}{3} h^2\right) + 1 + h + \frac{1}{3} h^2 + \frac{1}{6} h^3 \right) \right\} y_n$$

$$= \left\{ 1 + h + \frac{h^2}{8} (1 + 2 + 1) + \frac{h^3}{8} \left(1 + \frac{2}{3}\right) + \frac{h^4}{8} \left(\frac{1}{3}\right) \right\} y_n$$

$$= \left\{ 1 + h + \frac{1}{2} h^2 + \frac{1}{6} h^3 + \frac{1}{24} h^4 \right\} y_n.$$

If  $f$  is independent of  $y$ , then

$$y_{n+1} = y_n + \frac{1}{8}h \left( f(t_n) + 3f\left(t_n + \frac{h}{3}\right) + 3f\left(t_n + \frac{2h}{3}\right) + f(t_n+h) \right)$$

i.e. we need the error in

$$L(y) = y(1) - y(0)$$

$$- \frac{1}{8} \left( y'(0) + 3y'\left(\frac{1}{3}\right) + 3y'\left(\frac{2}{3}\right) + y'(1) \right)$$

$$L(1) = 0$$

$y$	$y(1)$	$y'(0)$	$\frac{1}{8} \left( y'(0) + 3y'\left(\frac{1}{3}\right) + 3y'\left(\frac{2}{3}\right) + y'(1) \right)$	$L(y)$
$x$	1	0	$\frac{1}{8} \cdot 8 = 1$	0
$x^2$	1	0	$\frac{2}{8} \left( 3 \cdot \frac{1}{3} + 3 \cdot \frac{2}{3} + 1 \right) = 1$	0
$x^3$	1	0	$\frac{3}{8} \left( 3 \cdot \frac{1}{3^2} + 3 \cdot \frac{4}{3^2} + 1 \right) = 1$ $\underbrace{\left( \frac{1}{3} + \frac{4}{3} + 1 \right)}_{= \frac{8}{3}}$	0
<del><math>x^4</math></del>	1	0	$\frac{1}{2} \left( 3 \cdot \frac{1}{3^3} + 3 \cdot \frac{2^3}{3^3} + 1 \right) = 1$ $\underbrace{\left( \frac{1}{9} + \frac{8}{9} + 1 \right)}$	0
$x^5$	1	0	$\frac{5}{8} \left( 3 \cdot \frac{1}{3^4} + 3 \cdot \frac{2^4}{3^4} + 1 \right) \neq 1$ $\underbrace{\left( \frac{1}{27} + \frac{48}{27} + \frac{27}{27} \right)}$	