

Error analysis

❖ Error Analysis

➤ Taylor series

$$y_{n+1} = y_n + hy'_n + \frac{1}{2}h^2 y''_n + \frac{1}{3}h^3 y'''(\xi)$$

$$= y_n + hy'_n + \frac{1}{2}h^2 \left(\frac{y_{n+1} - y_n}{h} + O(h) \right) + \frac{1}{3}h^3 y'''(\xi)$$

$$= y_n + \frac{h}{2} [y'_n + y'_{n+1}] + \underbrace{O(h^3)}$$

truncation

3rd order

➤ Total error

$$O(h^2) \quad ; \text{ 2nd order method}$$

✂ Significant improvement over Euler's method!



Error Analysis In Numerical Processes

Katrin Zwirgmaier



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