

In[1]:= **eq = y' -> Function[s, f[s, y[s]]]**

Out[1]=  $y' \rightarrow \text{Function}[s, f[s, y[s]]]$

In[2]:= **yp = y[xn - h] + 2 \* h \* f[xn, y[xn]]**

Out[2]=  $2 h f[xn, y[xn]] + y[-h + xn]$

In[3]:= **ynp1 = y[xn] + h / 2 \* (f[xn, y[xn]] + f[xn + h, yp])**

Out[3]=  $\frac{1}{2} h (f[xn, y[xn]] + f[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]]) + y[xn]$

In[4]:= **r = y[xn + h] - ynp1**

Out[4]=  $-\frac{1}{2} h (f[xn, y[xn]] + f[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]]) - y[xn] + y[h + xn]$

In[5]:= **r /. h -> 0**

Out[5]= 0

In[6]:= **T1 = D[r, h]**

Out[6]=  $\frac{1}{2} (-f[xn, y[xn]] - f[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]]) + y'[h + xn] -$   
 $\frac{1}{2} h \left( (2 f[xn, y[xn]] - y'[-h + xn]) f^{(0,1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \right.$   
 $\left. f^{(1,0)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] \right)$

In[7]:= **dr = T1 /. eq**

Out[7]=  $\frac{1}{2} (-f[xn, y[xn]] - f[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]]) + f[h + xn, y[h + xn]] -$   
 $\frac{1}{2} h \left( (2 f[xn, y[xn]] - f[-h + xn, y[-h + xn]]) f^{(0,1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \right.$   
 $\left. f^{(1,0)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] \right)$

In[8]:= **dr /. h -> 0**

Out[8]= 0

In[9]:= **ddr = D[dr, h] /. eq**

Out[9]= 
$$\begin{aligned} & -(2 f[xn, y[xn]] - f[-h + xn, y[-h + xn]]) f^{(\theta, 1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \\ & f[h + xn, y[h + xn]] f^{(\theta, 1)}[h + xn, y[h + xn]] - f^{(1, \theta)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \\ & f^{(1, \theta)}[h + xn, y[h + xn]] - \frac{1}{2} h \left( f^{(\theta, 1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] \right. \\ & \quad \left. \left( f[-h + xn, y[-h + xn]] f^{(\theta, 1)}[-h + xn, y[-h + xn]] + f^{(1, \theta)}[-h + xn, y[-h + xn]] \right) + \right. \\ & \quad (2 f[xn, y[xn]] - f[-h + xn, y[-h + xn]]) f^{(1, 1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \\ & \quad (2 f[xn, y[xn]] - f[-h + xn, y[-h + xn]]) \\ & \quad \left. \left( (2 f[xn, y[xn]] - f[-h + xn, y[-h + xn]]) f^{(\theta, 2)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] + \right. \right. \\ & \quad \left. \left. f^{(1, 1)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] \right) + f^{(2, \theta)}[h + xn, 2 h f[xn, y[xn]] + y[-h + xn]] \right) \end{aligned}$$

In[10]:= **ddr /. h → 0**

Out[10]= 0

In[11]:= **d3r = D[ddr, h] /. eq;**

In[12]:= **d3r /. h → 0**

Out[12]= 
$$\begin{aligned} & \frac{1}{2} \left( -f^{(\theta, 1)}[xn, y[xn]] \left( f[xn, y[xn]] f^{(\theta, 1)}[xn, y[xn]] + f^{(1, \theta)}[xn, y[xn]] \right) - f[xn, y[xn]] f^{(1, 1)}[xn, y[xn]] - \right. \\ & \quad \left. f[xn, y[xn]] \left( f[xn, y[xn]] f^{(\theta, 2)}[xn, y[xn]] + f^{(1, 1)}[xn, y[xn]] \right) - f^{(2, \theta)}[xn, y[xn]] \right) \end{aligned}$$