

0				
$\frac{1}{2}$	$\frac{1}{2}$			
$\frac{1}{2}$	0	$\frac{1}{2}$		
1	0	0	1	
	$\frac{1}{6}$	$\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{6}$

$$\xi_1 = y_n$$

$$\xi_2 = y_n + \frac{1}{2}h f(t_n, \xi_1)$$

$$\xi_3 = y_n + \frac{1}{2}h f(t_n + \frac{1}{2}h, \xi_2)$$

$$\xi_4 = y_n + h f(t_n + \frac{1}{2}h, \xi_3)$$

$$y_{n+1} = y_n + h \left(\frac{1}{6} f(t_n, \xi_1) + \frac{1}{3} f(t_n + \frac{1}{2}h, \xi_2) \right.$$

$$\left. + \frac{1}{3} f(t_n + \frac{1}{2}h, \xi_3) + \frac{1}{6} f(t_n + h, \xi_4) \right)$$

$$k_1 = f(t_n, y_n)$$

$$k_2 = f(t_n + \frac{1}{2}h, y_n + \frac{1}{2}hk_1)$$

$$k_3 = f(t_n + \frac{1}{2}h, y_n + \frac{1}{2}hk_2)$$

$$k_4 = f(t_n + h, y_n + hk_3)$$

$$y_{n+1} = y_n + h \left(\frac{1}{6}k_1 + \frac{1}{3}k_2 + \frac{1}{3}k_3 + \frac{1}{6}k_4 \right)$$

Use this to analyse the method...
autonomous equations $y' = f(y)$,

Let β_i be the value of k_i after
substituting the exact solution...

$$k_1 = f(y_n)$$

$$k_2 = f(y_n + \frac{1}{2}hk_1)$$

$$k_3 = f(y_n + \frac{1}{2}hk_2)$$

$$k_4 = f(y_n + hk_3)$$

$$\beta_1(t) = f(y(t))$$

$$\beta_2(t) = f(y(t) + \frac{1}{2}h\beta_1(t))$$

$$\beta_3(t) = f(y(t) + \frac{1}{2}h\beta_2(t))$$

$$\beta_4(t) = f(y(t) + h\beta_3(t))$$

$$y_{n+1} = y_n + h \left(\frac{1}{6}k_1 + \frac{1}{3}k_2 + \frac{1}{3}k_3 + \frac{1}{6}k_4 \right)$$

Compute truncation error, plug in the exact solution
and find the residual error

$$\tau_n = y(t_{n+1}) - y(t_n) - h \left(\frac{1}{6} \beta_1(t_n) + \frac{1}{3} \beta_2(t_n) + \frac{1}{3} \beta_3(t_n) + \frac{1}{6} \beta_4(t_n) \right)$$

Taylor series expand and cancel to see what's left... (expand around $t = t_n$).

$$y(t_{n+1}) = y(t_n) + h y'(t_n) + \frac{h^2}{2} y''(t_n) + \dots$$

$$= y(t_n) + h f(y(t_n)) + \frac{h^2}{2} f_y(y(t_n)) f(y(t_n)) + \dots$$

$$\left\{ \begin{array}{l} y' = f(y) \end{array} \right.$$

$$\left\{ \begin{array}{l} y'' = f_y(y) y' = f_y(y) f(y) \end{array} \right.$$

↑
one more term would have a f_{yy} in it...

$$\beta_2(t_n) = f(y(t_n) + \frac{1}{2} h \beta_1(t_n))$$

$$= f(y(t_n)) + \frac{1}{2} h \beta_1(t_n) f_y(y(t_n))$$

$$+ \frac{\left(\frac{1}{2} h \beta_1(t_n) \right)^2}{2} f_{yy}(y(t_n)) + \dots$$