

In[1]:= (* Question 3 *)

eq = y' -> Function[t, f[t, y[t]]]

k1 = f[tn, y[tn]]

k2 = f[tn + h / 3, y[tn] + h * k1 / 3]

k3 = f[tn + 2 * h / 3, y[tn] + 2 * h * k2 / 3]

ynp1 = y[tn] + h * (k1 + 3 * k3) / 4

tau = y[tn + h] - ynp1

Out[1]= y' -> Function[t, f[t, y[t]]]

Out[2]= f[tn, y[tn]]

Out[3]= $f\left[\frac{h}{3} + tn, \frac{1}{3} h f[tn, y[tn]] + y[tn]\right]$

Out[4]= $f\left[\frac{2h}{3} + tn, \frac{2}{3} h f\left[\frac{h}{3} + tn, \frac{1}{3} h f[tn, y[tn]] + y[tn]\right] + y[tn]\right]$

Out[5]= $\frac{1}{4} h \left(f[tn, y[tn]] + 3 f\left[\frac{2h}{3} + tn, \frac{2}{3} h f\left[\frac{h}{3} + tn, \frac{1}{3} h f[tn, y[tn]] + y[tn]\right] + y[tn]\right] \right) + y[tn]$

Out[6]= $-\frac{1}{4} h \left(f[tn, y[tn]] + 3 f\left[\frac{2h}{3} + tn, \frac{2}{3} h f\left[\frac{h}{3} + tn, \frac{1}{3} h f[tn, y[tn]] + y[tn]\right] + y[tn]\right] \right) - y[tn] + y[h + tn]$

In[7]:= (* check the method is consistent *)

tau /. h -> 0

Out[7]= 0

In[8]:= (* now take derivatives until the corresponding
terms in the Taylor series cease to vanish *)

dj = tau;

For[j = 1, j < 6, j++,

 dj = D[dj, h] /. eq;

 djh0 = Simplify[dj /. h -> 0];

 Print["d", j, "h0=", djh0];

 If[djh0 != 0,

 Print["truncation error is O(h^", j, ")"];

 Print["order of method is O(h^", j - 1, ")"];

 Break[]]

d1h0=0

d2h0=0

d3h0=0

$$\begin{aligned}
 d4h0 = & \frac{1}{9} \left(f[t_n, y[t_n]]^3 f^{(0,3)}[t_n, y[t_n]] + \right. \\
 & 9 f^{(0,1)}[t_n, y[t_n]]^2 f^{(1,0)}[t_n, y[t_n]] + 3 f^{(1,0)}[t_n, y[t_n]] f^{(1,1)}[t_n, y[t_n]] + \\
 & 3 f[t_n, y[t_n]]^2 \left(2 f^{(0,1)}[t_n, y[t_n]] f^{(0,2)}[t_n, y[t_n]] + f^{(1,2)}[t_n, y[t_n]] \right) + 3 f^{(0,1)}[t_n, y[t_n]] \\
 & f^{(2,0)}[t_n, y[t_n]] + 3 f[t_n, y[t_n]] \left(3 f^{(0,1)}[t_n, y[t_n]]^3 + f^{(0,2)}[t_n, y[t_n]] f^{(1,0)}[t_n, y[t_n]] + \right. \\
 & \left. \left. 3 f^{(0,1)}[t_n, y[t_n]] f^{(1,1)}[t_n, y[t_n]] + f^{(2,1)}[t_n, y[t_n]] \right) + f^{(3,0)}[t_n, y[t_n]] \right)
 \end{aligned}$$

truncation error is $O(h^4)$

order of method is $O(h^3)$