Mat 3130	Quiz 4	Name:
Fall '13	Form Last	Email ID:

Work quickly and carefully, following directions closely. Answer all questions completely.

FOR ALL PROBLEMS: Define P, Q, R, and S to be the four digits in your given number.

 $P = \underline{\qquad}, \qquad Q = \underline{\qquad}, \qquad R = \underline{\qquad}, \qquad S = \underline{\qquad}.$ 

§I. TRUE and/or FALSE. Circle your answer. There are 2 questions at 2 points each.

1. TRUE or FALSE: Euler's method is a 'predictor-corrector' numerical method.

2. TRUE or FALSE: The Runge-Kutta method is based on 
$$\begin{cases} Simpson's Rule of integration (P is even) \\ the Trapezoid Rule of integration (P is odd) \end{cases}$$

§II. MULTIPLE CHOICE. Circle your answer. There are 2 question at 5 points each.

1. The order of the Runge-Kutta numerical method we studied is

(a) 
$$\mathcal{O}(h)$$
 (b)  $\mathcal{O}(h^2)$  (c)  $\mathcal{O}(h^3)$  (c)  $\mathcal{O}(h^4)$ 

2. For Heun's method, the new *y* value is  $y + \Delta y$  where  $\Delta y$  is given by:

(a)  $\Delta y = f(t, y) \cdot h$  (b)  $\Delta y = \frac{1}{2}(m_L + m_R)h$  (c)  $\Delta y = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)h$ 

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(d) none of the above
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(e) all of the above
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§III. PROBLEMS. You must show your work to receive credit. There are 3 problems at 10 points each.

1. Suppose that the overall error in using Heun's method on y' = f(t, y) is  $\varepsilon \le 10^{-3}$  for a given stepsize *h*. What stepsize *h* do we need to use to achieve an error of  $\varepsilon \le 10^{-6}$ ?

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2. Consider the initial value problem y'' - Py' + Qy = 0 with y(0) = R and y'(0) = S. Do one step of Euler's method to find  $y_1 \approx y(0.1)$  using a stepsize h = 0.1.

3. Why would an applied mathematician use a numerical method instead of just solving an initial value problem symbolically to get an exact solution?