

Idea: approx. $\tilde{y}_{j+1/2}$ with half EE step

Is this better?

Ex.: (10) Approx. IVP of Ex. (6) with above scheme

→ slides (Runge's Method)

We observe in the above numerical experiment that the LTE of this scheme is $\mathcal{O}(h^2)$. Hence its order of accuracy is $p=2$ (and it is indeed more accurate than the Euler methods).

We could compute the LTE.

$$e_j = y(t_j) - \left[y(t_{j-1}) + h \cdot f\left(t_{j-1} + \frac{h}{2}, y(t_{j-1}) + \frac{h}{2} f(t_{j-1}, y(t_{j-1}))\right) \right]$$

= ... easy, but tedious ...

$$= \mathcal{O}(h^3)$$