Chapter 4: Linear Multistep Methods

Example: 2ed order backward difference formula (BDF2)

$$y_n = \frac{2}{3}hf(x_n, y_n) + \frac{4}{3}y_{n-1} - \frac{1}{3}y_{n-2},$$

Example: 2ed order Adams-Bashforth method

$$y_n = y_{n-1} + \frac{3}{2}hf(x_{n-1}, y_{n-1}) - \frac{1}{2}hf(x_{n-2}, y_{n-2}).$$

Example: 3ed order Adams-Bashforth method

$$y_n = y_{n-1} + \frac{h}{12} (23f(x_{n-1}, y_{n-1}) - 16f(x_{n-2}, y_{n-2}) + 5f(x_{n-3}, y_{n-3})),$$

Linear Multistep Methods:

$$y_n = \alpha_1 y_{n-1} + \alpha_2 y_{n-2} + \dots + \alpha_k y_{n-k}$$

+ $\beta_0 h f(x_n, y_n) + \beta_1 h f(x_{n-1}, y_{n-1}) + \dots + \beta_k h f(x_{n-k}, y_{n-k}),$

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