

Euler framåt: tidsstegstest

Ekvation:

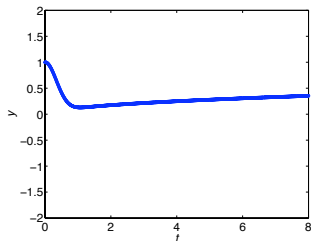
$$y' = -8ty + t^{3/2} \quad t > 0$$
$$y(0) = 1$$

Euler framåt:

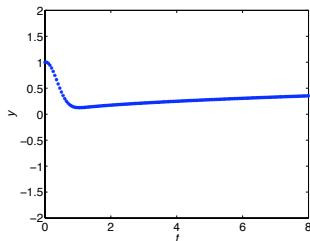
$$y_{k+1} = y_k + \Delta t(-8t_k y_k + t_k^{3/2}) \quad k = 0, 1, \dots$$
$$y_0 = 1$$

Tidssteg: $\Delta t = 0.01, 0.05, 0.075, 0.1$

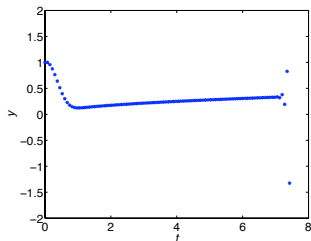
Numerical results



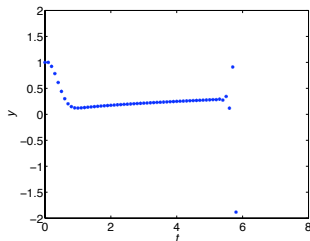
$\Delta t = 0.01$



$\Delta t = 0.05$



$\Delta t = 0.075$: numerisk instabil!



$\Delta t = 0.1$: numerisk instabil!