

$$\begin{aligned} > \text{restart;} \\ > \text{eq:=D(y)=(s->f(s,y(s)));} \\ & \quad \text{eq} := D(y) = (s \mapsto f(s, y(s))) \end{aligned} \quad (1)$$

$$\begin{aligned} > \text{yp:=y(xn-h)+2*h*f(xn,y(xn));} \\ & \quad \text{yp} := y(xn-h) + 2 h f(xn, y(xn)) \end{aligned} \quad (2)$$

$$\begin{aligned} > \text{ynp1:=y(xn)+h/12*(-f(xn-h,y(xn-h))+8*f(xn,y(xn))+5*f(xn+h,yp));} \\ \text{ynp1} := y(xn) + \frac{1}{12} (h (-f(xn-h, y(xn-h)) + 8 f(xn, y(xn)) + 5 f(xn+h, y(xn-h) + 2 h f(xn, y(xn)))))) \end{aligned} \quad (3)$$

$$\begin{aligned} > \text{r:=y(xn+h)-ynp1;} \\ r := y(xn+h) - y(xn) - \frac{1}{12} (h (-f(xn-h, y(xn-h)) + 8 f(xn, y(xn)) + 5 f(xn+h, y(xn-h) + 2 h f(xn, y(xn)))))) \end{aligned} \quad (4)$$

$$\begin{aligned} > \text{subs(h=0,r);} \\ 0 \end{aligned} \quad (5)$$

$$\begin{aligned} > \text{T1:=diff(r,h);} \\ T1 := D(y)(xn+h) + \frac{f(xn-h, y(xn-h))}{12} - \frac{2 f(xn, y(xn))}{3} \\ - \frac{5 f(xn+h, y(xn-h) + 2 h f(xn, y(xn)))}{12} - \frac{1}{12} (h (D_1(f)(xn-h, y(xn-h)) + D_2(f)(xn-h, y(xn-h)) D(y)(xn-h) + 5 D_1(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn))) + 5 D_2(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn))) (-D(y)(xn-h) + 2 f(xn, y(xn)))))) \end{aligned} \quad (6)$$

$$\begin{aligned} > \text{dr:=eval(subs(eq,T1));} \\ dr := f(xn+h, y(xn+h)) + \frac{f(xn-h, y(xn-h))}{12} - \frac{2 f(xn, y(xn))}{3} \\ - \frac{5 f(xn+h, y(xn-h) + 2 h f(xn, y(xn)))}{12} - \frac{1}{12} (h (D_1(f)(xn-h, y(xn-h)) + D_2(f)(xn-h, y(xn-h)) f(xn-h, y(xn-h)) + 5 D_1(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn))) + 5 D_2(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn))) (-f(xn-h, y(xn-h)) + 2 f(xn, y(xn)))))) \end{aligned} \quad (7)$$

$$\begin{aligned} > \text{subs(h=0,dr);} \\ 0 \end{aligned} \quad (8)$$

$$\begin{aligned} > \text{ddr:=eval(subs(eq,diff(dr,h)));} \\ ddr := D_1(f)(xn+h, y(xn+h)) + D_2(f)(xn+h, y(xn+h)) f(xn+h, y(xn+h)) \\ - \frac{D_1(f)(xn-h, y(xn-h))}{6} - \frac{D_2(f)(xn-h, y(xn-h)) f(xn-h, y(xn-h))}{6} \\ - \frac{5 D_1(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn)))}{6} - \frac{1}{6} (5 D_2(f)(xn+h, y(xn-h) + 2 h f(xn, y(xn))) (-f(xn-h, y(xn-h)) + 2 f(xn, y(xn)))) \\ - \frac{1}{12} (h (-D_{1,1}(f)(xn-h, y(xn-h)) - D_{1,2}(f)(xn-h, y(xn-h)) f(xn-h, y(xn-h)) + (-D_{1,2}(f)(xn-h, y(xn-h)) - D_{2,2}(f)(xn-h, y(xn-h))) \end{aligned} \quad (9)$$

$$\begin{aligned}
& -h)) f(xn-h, y(xn-h)) f(xn-h, y(xn-h)) + D_2(f)(xn-h, y(xn-h)) (\\
& -D_1(f)(xn-h, y(xn-h)) - D_2(f)(xn-h, y(xn-h)) f(xn-h, y(xn-h))) \\
& + 5 D_{1,1}(f)(xn+h, y(xn-h) + 2hf(xn, y(xn))) + 5 D_{1,2}(f)(xn+h, y(xn \\
& -h) + 2hf(xn, y(xn))) (-f(xn-h, y(xn-h)) + 2f(xn, y(xn))) \\
& + 5 (D_{1,2}(f)(xn+h, y(xn-h) + 2hf(xn, y(xn))) + D_{2,2}(f)(xn+h, y(xn \\
& -h) + 2hf(xn, y(xn))) (-f(xn-h, y(xn-h)) + 2f(xn, y(xn)))) (-f(xn \\
& -h, y(xn-h)) + 2f(xn, y(xn))) + 5 D_2(f)(xn+h, y(xn-h) + 2hf(xn, \\
& y(xn))) (D_1(f)(xn-h, y(xn-h)) + D_2(f)(xn-h, y(xn-h)) f(xn-h, y(xn \\
& -h))))))
\end{aligned}$$

> subs(h=0, ddr);

$$0 \tag{10}$$

> d3r:=eval(subs(eq,diff(ddr,h))):

> simplify(subs(h=0,d3r));

$$0 \tag{11}$$

> d4r:=simplify(eval(subs(eq,diff(d3r,h)))):

> simplify(subs(h=0,d4r));

$$-f(xn, y(xn))^3 D_{2,2,2}(f)(xn, y(xn)) + \frac{1}{3} ((-2 D_{2,2}(f)(xn, y(xn)) D_2(f)(xn, \tag{12}$$

$$\begin{aligned}
& y(xn)) - 9 D_{1,2,2}(f)(xn, y(xn)) f(xn, y(xn))^2) + \frac{1}{3} ((7 D_2(f)(xn, \\
& y(xn))^3 - 9 D_{2,2}(f)(xn, y(xn)) D_1(f)(xn, y(xn)) + 5 D_{1,2}(f)(xn, \\
& y(xn)) D_2(f)(xn, y(xn)) - 9 D_{1,1,2}(f)(xn, y(xn)) f(xn, y(xn))) \\
& + \frac{7 D_1(f)(xn, y(xn)) D_2(f)(xn, y(xn))^2}{3} - 3 D_{1,2}(f)(xn, y(xn)) D_1(f)(xn, \\
& y(xn)) + \frac{7 D_2(f)(xn, y(xn)) D_{1,1}(f)(xn, y(xn))}{3} - D_{1,1,1}(f)(xn, y(xn))
\end{aligned}$$

> f:=(xi,eta)->A*eta;

$$f := (\xi, \eta) \mapsto A\eta \tag{13}$$

> method:=y(xn+h)=ynp1;

$$method := y(xn+h) = y(xn) \tag{14}$$

$$+ \frac{h(-Ay(xn-h) + 8Ay(xn) + 5A(y(xn-h) + 2hAy(xn)))}{12}$$

> ceq:=eval(subs(y=(s->rho^s),method));

$$ceq := \rho^{xn+h} = \rho^{xn} + \frac{h(-A\rho^{xn-h} + 8A\rho^{xn} + 5A(\rho^{xn-h} + 2hA\rho^{xn}))}{12} \tag{15}$$

> solve(ceq,rho);

$$\left(\frac{5A^2h^2}{12} + \frac{Ah}{3} + \frac{1}{2} + \frac{\sqrt{25A^4h^4 + 40A^3h^3 + 76A^2h^2 + 96Ah + 36}}{12} \right)^{\frac{1}{h}}, \tag{16}$$

$$\left(\frac{5A^2 h^2}{12} + \frac{Ah}{3} + \frac{1}{2} - \frac{\sqrt{25A^4 h^4 + 40A^3 h^3 + 76A^2 h^2 + 96Ah + 36}}{12} \right)^{\frac{1}{h}}, 0$$

> ceq2:=subs({xn=0,h=1},ceq);

$$ceq2 := \rho = 1 - \frac{A}{12\rho} + \frac{2A}{3} + \frac{5A \left(\frac{1}{\rho} + 2A \right)}{12} \quad (17)$$

> S:=solve(ceq2,rho);

$$S := \frac{5A^2}{12} + \frac{A}{3} + \frac{1}{2} + \frac{\sqrt{25A^4 + 40A^3 + 76A^2 + 96A + 36}}{12}, \frac{5A^2}{12} + \frac{A}{3} + \frac{1}{2} - \frac{\sqrt{25A^4 + 40A^3 + 76A^2 + 96A + 36}}{12} \quad (18)$$

> # the linear stability region is all values of A such that |rho|<1

> Z1:=subs(A=a+I*b,abs(S[1]));

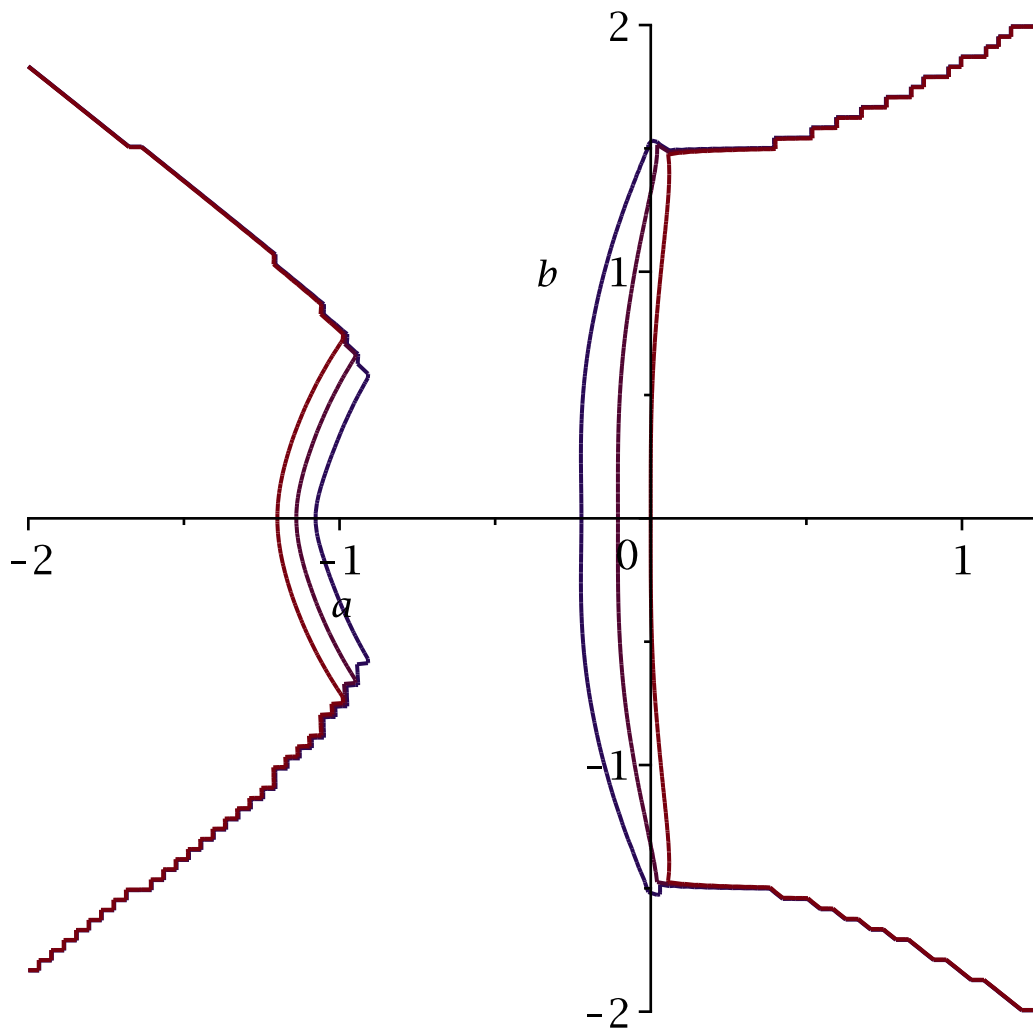
$$Z1 := \left| \frac{5(a+Ib)^2}{12} + \frac{a}{3} + \frac{Ib}{3} + \frac{1}{2} + \frac{\sqrt{25(a+Ib)^4 + 40(a+Ib)^3 + 76(a+Ib)^2 + 96a + 96Ib + 36}}{12} \right| \quad (19)$$

> Z2:=subs(A=a+I*b,abs(S[2]));

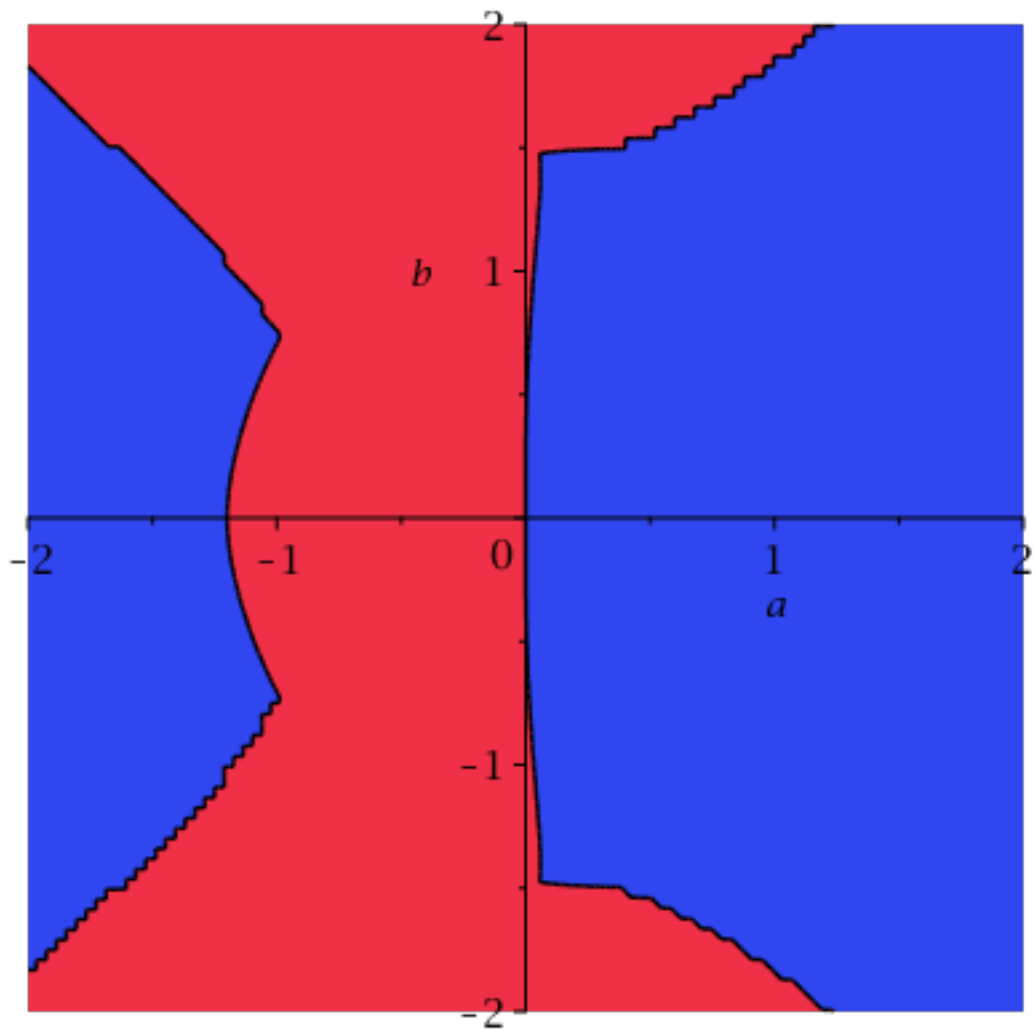
$$Z2 := \left| \frac{5(a+Ib)^2}{12} + \frac{a}{3} + \frac{Ib}{3} + \frac{1}{2} - \frac{\sqrt{25(a+Ib)^4 + 40(a+Ib)^3 + 76(a+Ib)^2 + 96a + 96Ib + 36}}{12} \right| \quad (20)$$

> with(plots):

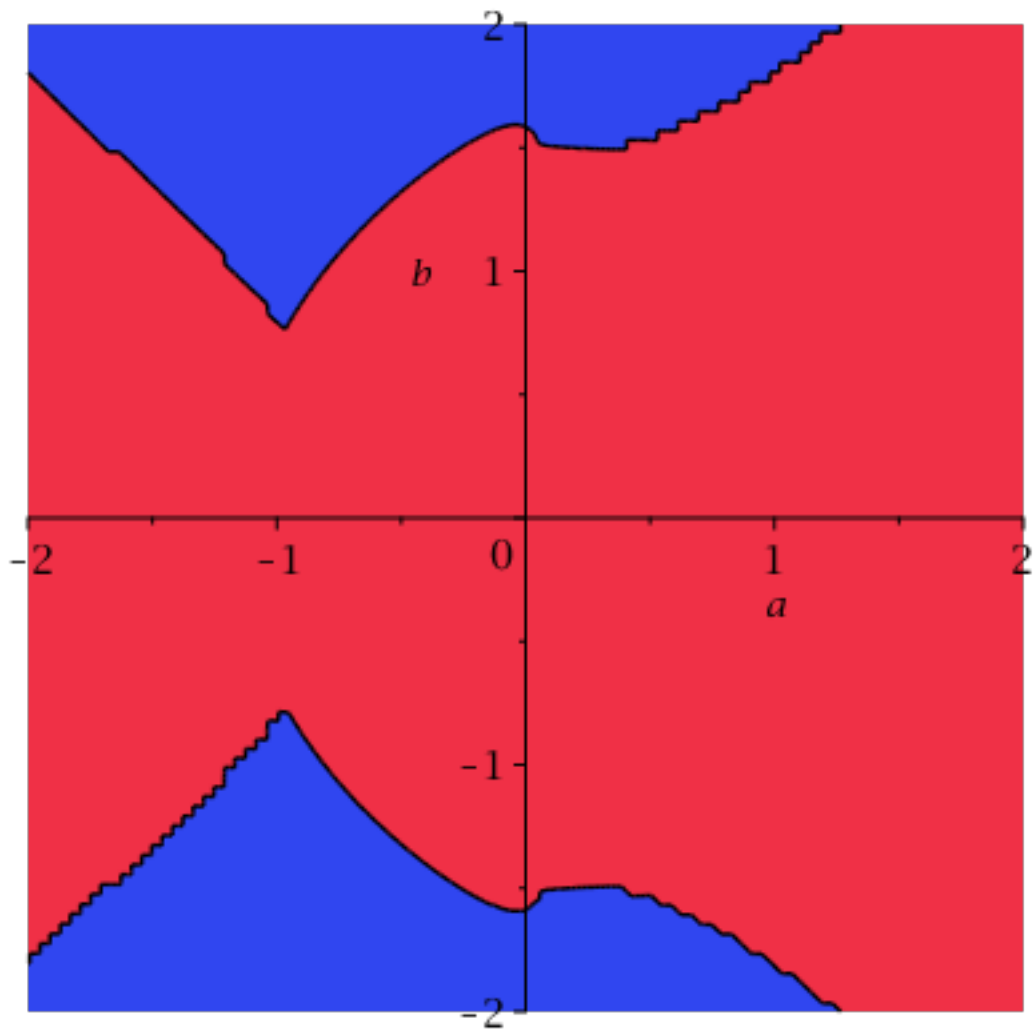
> contourplot(Z1,a=-2..2,b=-2..2,contours=[1,.9,.8],grid=[100,100]);



```
> contourplot(Z1,a=-2..2,b=-2..2,contours=[1],grid=[100,100],  
filled=true);
```



```
> contourplot(Z2,a=-2..2,b=-2..2,contours=[1],grid=[100,100],  
filled=true);
```



```
> contourplot(max(Z1,Z2),a=-2..2,b=-2..2,contours=[1],grid=[100,  
100],filled=true);
```

