

```
> restart;
```

```
> ynp1:=a0*y(tn)+a1*y(tn-h)+a2*y(tn-2*h)+
      h*(bm1*D(y)(tn+h)+b0*D(y)(tn)+b1*D(y)(tn-h)+
      b2*D(y)(tn-2*h))+E5*h^5*(D@@5)(y)(theta)/5!;
```

$$y_{np1} := a_0 y(tn) + a_1 y(tn-h) + a_2 y(tn-2h) + h (bm_1 D(y)(tn+h) + b_0 D(y)(tn) + b_1 D(y)(tn-h) + b_2 D(y)(tn-2h)) + \frac{E_5 h^5 D^{(5)}(y)(\theta)}{120} \quad (1)$$

```
> r:=y(tn+h)-ynp1;
```

$$r := y(tn+h) - a_0 y(tn) - a_1 y(tn-h) - a_2 y(tn-2h) - h (bm_1 D(y)(tn+h) + b_0 D(y)(tn) + b_1 D(y)(tn-h) + b_2 D(y)(tn-2h)) - \frac{E_5 h^5 D^{(5)}(y)(\theta)}{120} \quad (2)$$

```
> eq[0]:=eval(subs(y=(x->1),r));
```

$$eq_0 := 1 - a_0 - a_1 - a_2 \quad (3)$$

```
> for j from 1 to 5 do
  tmp[j]:=eval(subs(y=(x->x^j),r));
  eq[j]:=coeff(tmp[j],h^j);
  print(eq[j]);
od;
```

$$\begin{aligned} & 1 + a_1 + 2 a_2 - b m_1 - b_0 - b_1 - b_2 \\ & 1 - a_1 - 4 a_2 - 2 b m_1 + 2 b_1 + 4 b_2 \\ & 1 + a_1 + 8 a_2 - 3 b m_1 - 3 b_1 - 12 b_2 \\ & 1 - a_1 - 16 a_2 - 4 b m_1 + 4 b_1 + 32 b_2 \\ & 1 + a_1 + 32 a_2 - 5 b m_1 - 5 b_1 - 80 b_2 - E_5 \end{aligned} \quad (4)$$

```
> S1:=solve({seq(eq[k],k=0..5)},{a0,bm1,b0,b1,b2,E5});
```

$$S1 := \left\{ E_5 = -\frac{19}{6} + \frac{11 a_1}{6} - \frac{4 a_2}{3}, a_0 = 1 - a_1 - a_2, b_0 = \frac{19}{24} + \frac{13 a_1}{24} + \frac{a_2}{3}, b_1 = -\frac{5}{24} + \frac{13 a_1}{24} + \frac{4 a_2}{3}, b_2 = \frac{1}{24} - \frac{a_1}{24} + \frac{a_2}{3}, b m_1 = \frac{3}{8} - \frac{a_1}{24} \right\} \quad (5)$$

```
> method:=subs(E5=0,ynp1);
```

$$method := a_0 y(tn) + a_1 y(tn-h) + a_2 y(tn-2h) + h (b m_1 D(y)(tn+h) + b_0 D(y)(tn) + b_1 D(y)(tn-h) + b_2 D(y)(tn-2h)) \quad (6)$$

```
> m2:=subs(S1,method);
```

$$m2 := (1 - a_1 - a_2) y(tn) + a_1 y(tn-h) + a_2 y(tn-2h) + h \left( \left( \frac{3}{8} - \frac{a_1}{24} \right) D(y)(tn+h) + \left( \frac{19}{24} + \frac{13 a_1}{24} + \frac{a_2}{3} \right) D(y)(tn) + \left( -\frac{5}{24} + \frac{13 a_1}{24} + \frac{4 a_2}{3} \right) D(y)(tn-h) + \left( \frac{1}{24} - \frac{a_1}{24} + \frac{a_2}{3} \right) D(y)(tn-2h) \right) \quad (7)$$

```
> m3:=eval(subs(D(y)=(x->f(x,y(x))),m2));
```

$$m3 := (1 - a_1 - a_2) y(tn) + a_1 y(tn-h) + a_2 y(tn-2h) + h \left( \left( \frac{3}{8} - \frac{a_1}{24} \right) f(tn + h, y(tn+h)) + \left( \frac{19}{24} + \frac{13 a_1}{24} + \frac{a_2}{3} \right) f(tn, y(tn)) + \left( -\frac{5}{24} + \frac{13 a_1}{24} + \frac{4 a_2}{3} \right) f(tn-h, y(tn-h)) + \left( \frac{1}{24} - \frac{a_1}{24} + \frac{a_2}{3} \right) f(tn-2h, y(tn-2h)) \right) \quad (8)$$

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

$$f := (\xi, \eta) \mapsto A \cdot \eta$$

(9)

```
> m4:=y(tn+h)=m3;
```

$$m4 := y(tn+h) = (1 - a1 - a2) y(tn) + a1 y(tn-h) + a2 y(tn-2h) + h \left( \left( \frac{3}{8} - \frac{a1}{24} \right) A y(tn+h) + \left( \frac{19}{24} + \frac{13 a1}{24} + \frac{a2}{3} \right) A y(tn) + \left( -\frac{5}{24} + \frac{13 a1}{24} + \frac{4 a2}{3} \right) A y(tn-h) + \left( \frac{1}{24} - \frac{a1}{24} + \frac{a2}{3} \right) A y(tn-2h) \right)$$

(10)

```
> ceq:=eval(subs(y=(s->rho^s),m4));
```

$$ceq := \rho^{tn+h} = (1 - a1 - a2) \rho^{tn} + a1 \rho^{tn-h} + a2 \rho^{tn-2h} + h \left( \left( \frac{3}{8} - \frac{a1}{24} \right) A \rho^{tn+h} + \left( \frac{19}{24} + \frac{13 a1}{24} + \frac{a2}{3} \right) A \rho^{tn} + \left( -\frac{5}{24} + \frac{13 a1}{24} + \frac{4 a2}{3} \right) A \rho^{tn-h} + \left( \frac{1}{24} - \frac{a1}{24} + \frac{a2}{3} \right) A \rho^{tn-2h} \right)$$

(11)

```
> ceq2:=subs({a1=0,a2=2/5,tn=1,h=1},ceq);
```

$$ceq2 := \rho^2 = \frac{3\rho}{5} + \frac{2}{5\rho} + \frac{3A\rho^2}{8} + \frac{37A\rho}{40} + \frac{13A}{40} + \frac{7A}{40\rho}$$

(12)

```
> S2:=solve(ceq2,rho):
```

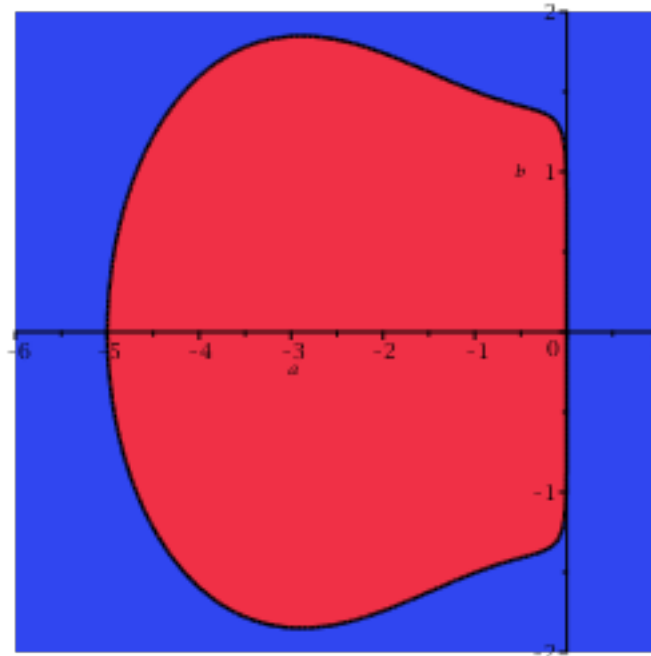
```
> Z1:=subs(A=a+l*b,abs(S2[1]));
```

```
> Z2:=subs(A=a+l*b,abs(S2[2]));
```

```
> Z3:=subs(A=a+l*b,abs(S2[3]));
```

```
> with(plots):
```

```
> contourplot(max(Z1,Z2,Z3),a=-6..1,b=-2..2,contours=[1],
grid=[100,100],filled=true);
```



```
> cor1:=subs(S1,subs(E5=0,ynp1));
```

$$\begin{aligned}
 \text{cor1} := & (1 - a1 - a2) y(tn) + a1 y(tn - h) + a2 y(tn - 2 h) + h \left( \left( \frac{3}{8} \right. \right. \\
 & \left. \left. - \frac{a1}{24} \right) D(y)(tn + h) + \left( \frac{19}{24} + \frac{13 a1}{24} + \frac{a2}{3} \right) D(y)(tn) + \left( -\frac{5}{24} + \frac{13 a1}{24} \right. \right. \\
 & \left. \left. + \frac{4 a2}{3} \right) D(y)(tn - h) + \left( \frac{1}{24} - \frac{a1}{24} + \frac{a2}{3} \right) D(y)(tn - 2 h) \right)
 \end{aligned}
 \tag{13}$$