

# Error analysis

## ❖ Error Analysis

### ➤ Taylor series

$$\begin{aligned}y_{n+1} &= y_n + hy'_n + \frac{1}{2}h^2 y''_n + \frac{1}{3}h^3 y'''(\xi) \\ &= y_n + hy'_n + \frac{1}{2}h^2 \left( \frac{y_{n+1} - y_n}{h} + O(h) \right) + \frac{1}{3}h^3 y'''(\xi) \\ &= y_n + \frac{h}{2} [y'_n + y'_{n+1}] + \underbrace{O(h^3)}\end{aligned}$$

truncation

3<sup>rd</sup> order

### ➤ Total error

$$O(h^2) \quad ; \text{ 2<sup>nd</sup> order method}$$

✘ Significant improvement over Euler's method!



# Error Analysis In Numerical Processes

**Sabine Zange**



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