

Math 472: Assignment 4 — due Monday, Oct. 17, 2005

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1. Do Exercise 2.6 in the textbook.
2. Do Exercise 3.4 in the textbook.
3. By considering the scalar equation  $y'(t) = f(t)$ , i.e.,  $f$  is independent of  $y$ , show that in this case the classical fourth-order Runge-Kutta method is equivalent to *Simpson's rule*

$$\int_a^b f(x)dx \approx \frac{b-a}{6} \left[ f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right].$$

4. Do Exercise 3.7 in the textbook.