

[1.] Consider the ODE system of simple electric circuits

$$\frac{d}{dt} \begin{pmatrix} I \\ V \end{pmatrix} = \begin{pmatrix} 0 & -\frac{1}{L} \\ -\frac{1}{C} & -\frac{1}{RC} \end{pmatrix} \begin{pmatrix} I \\ V \end{pmatrix}, \quad t \geq 0$$

with positive constants  $L, R, C > 0$ . State and simplify the forward Euler and backward Euler methods for these equations (show that both schemes satisfy an explicit linear iteration scheme of the form  $y_{n+1} = A_n y_n$  with appropriate matrices  $A_n$ , resp. and  $y_n = (I_n \ V_n)^T$ .)

[2.] Consider the forward Euler method for  $dx/dt = 1 - t + Lx$  with  $x(t_0) = x_0 \in \mathbb{R}^1$ ,  $t \geq t_0$ .

(a) Show that the Euler scheme (FEM) is of the form  $y_{n+1} = (1 + Lh_n)y_n + h_n - h_n t_n$ ,  $n \in \mathbb{N}$ .

(b) Assuming uniform step sizes  $h = (t - t_0)/n$  and  $L = 1$ , show by induction on  $n$  that  $y_n = (1 + h)^n(y_0 - t_0) + t_n$  for FEM.

(c) Let  $y_0 = x_0$ . Prove that  $\lim_{n \rightarrow +\infty} y_n = x(t)$  for FEM. Hints: You may use the fact  $\lim_{n \rightarrow +\infty} (1 + a/n)^n = e^a$ . Moreover, for the error analysis, show first that

$$x(t) = (x_0 - t_0)e^{t-t_0} + t, \quad t \geq t_0.$$