Instructions for seminars from Numerical Analysis: Numerical solution to differential equations

Most of the methods from the course are implemented in document dif_rov.mw. You should add the Richardson's extrapolation. You will be expected to be able (even without a program) to use these methods, estimate errors and an adequate step length. File ulohydif.txt contains several excercises which you can copy to your document. You should pay attention mainly to the following questions:

- 1. comparison of methods of different orders,
- 2. comparison of
 - (a) estimate of the error by integration with two different steps,
 - (b) real error,
- 3. the dependence of the error on the step length (how much it corresponds to the expected outcome),
- 4. estimates of the number of steps necessary for a given precision.