

Implicit vs. Explicit Method

eg. $y' + y = 1.2, \quad y(0) = 0.2 \Rightarrow y' = \frac{1.2 - y}{1}$
 $= f$

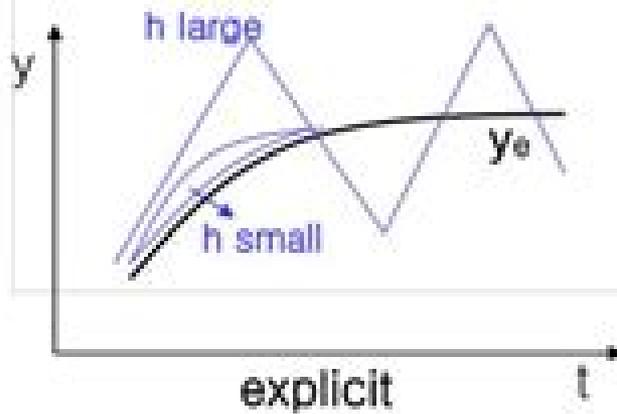
Explicit : $y_{n+1} = y_n + hf_n$

$\therefore y_{n+1} = y_n + h(1.2 - y_n) = 1.2h - (1 - h)y_n$

Implicit : $y_{n+1} = y_n + hf_{n+1}$

$\therefore y_{n+1} = y_n + h(1.2 - y_{n+1})$

$= \frac{y_n + 1.2h}{1 + h}$



"conditionally stable"



"stable"



Explicit And Implicit Methods In Solving Differential

AW Chickering



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