Numerical Analysis II Homework Sheet 11

Exercises Tutorial on July 7

1. Problem

Derive a shooting method for the physical problem of the trajectory of a projectile and solve this problem.

2. Problem

Derive a shooting method for the linear boundary value problem

$$\begin{cases} (\mathcal{L}y)(x) := -y''(x) + b(x)y'(x) + c(x)y(x) = f(x) \\ y(a) = \alpha, \quad y(b) = \beta. \end{cases}$$

If the used initial value problem solver is convergent of order p, is the shooting method also convergent? If so, of what order?

3. Problem

In order to solve the boundary value problem $y'(x) = 2y(x) + 1, x \in [0, 1]$, with the terminal condition $y(1) = -1/2 - e^2/2$, split up the interval [0,1] into m equidistant intervals and construct the system F(s) = 0 that is obtained by applying a multiple shooting method. The initial value problems on the smaller intervals are to be solved exactly. Show that F(s) = 0 is uniquely solvable.

No Theoretical Homework