

Euler's Method

- At each step approximate the solution curve by the tangent line.

$$y(x_0 + h) \approx y(x_0) + y'(x_0)h, \quad x_1 = x_0 + h$$

$$y(x_1) \approx y_0 + f(x_0, y_0)h$$

Set $y_1 = y_0 + f(x_0, y_0)h,$

so $y(x_1) \approx y_1$

Approximate Methods For Solution Of Diff

Robert R. Redfield



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