

```
In [3]:  $\int_{-dt}(u::Taylor1) = \text{integrate}(u)$  # the symbol  $\int$  is obtained as \int<TAB>
```

```
function taylor_step(f, u0)
```

```
    u = copy(u0)
```

```
    unew = u0 +  $\int_{-dt}(f(u))$ 
```

```
    while unew != u
```

```
        u = unew
```

```
        unew = u0 +  $\int_{-dt}(f(u))$     # Picard iteration
```

```
    end
```

```
    return u
```

```
end
```

```
f(x) = x    # Differential equation
```

```
order = 20    # maximum order of the Taylor expansion for the solution
```

```
u0 = Taylor1([1.0], order)    # initial condition given as a Taylor expansion
```

```
solution = taylor_step(f, u0);    # solution
```

```
solution(1.0) - exp(1.0)    # compare solution with the exact value at t=1
```

```
Out[3]: 0.0
```