

```
In [1]: import sympy as sp
import numpy as np
import matplotlib as mpl
import matplotlib.pyplot as plt
sp.init_printing()
```

## Solve the differential equation

$$\frac{dy}{dt} = ty$$

using RK1, Rk2, and RK4 methods over the interval  $[0, 2]$  with the initial condition  $y(0) = 1$

```
In [2]: def rk1(f,time,initial,h):
    #define the function
    points=np.arange(time[0],time[1]+h,h) #divide the interval
    n=len(points) # how many points here
    sol=np.zeros(n) #where we store the solution for y
    sol[0]=initial #if y is solution then the first entry of sol is y(t_0)
    for i in range(1,n):
        sol[i]=sol[i-1]+h*f.subs({t:points[i-1],y:sol[i-1]}) #y_n=y_(n-1)+h(f(x_(n-1),y_(n-1)))
    return sol
```

```
In [3]: def rk2(f,time,initial,h):
    points=np.arange(time[0],time[1]+h,h)
    n=len(points)
    sol=np.zeros(n)
    sol[0]=initial
    for i in range(1,n):
        k1=f.subs({t:points[i-1],y:sol[i-1]})
        k2=f.subs({t:(points[i-1]+h),y:(sol[i-1]+h*k1)})
        sol[i]=sol[i-1]+h/2*(k1+k2) #y_n=y_(n-1)+h(f(x_(n-1),y_(n-1)))
    return sol
```

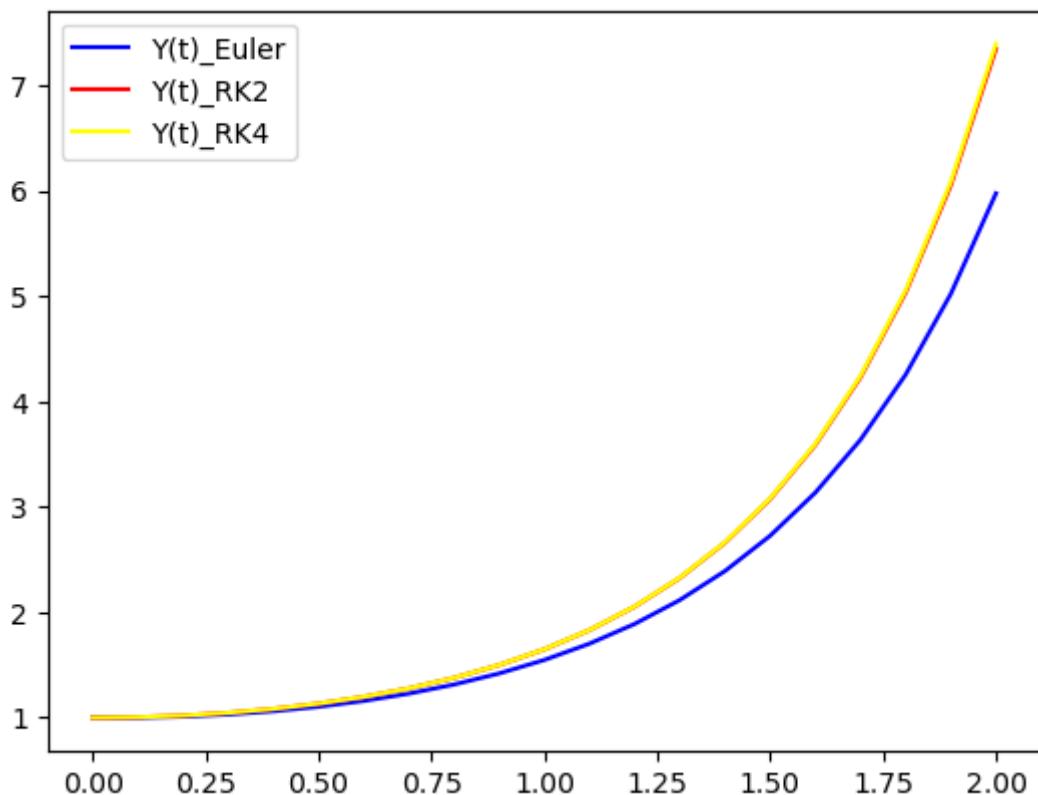
```
In [4]: def rk4(f,time,initial,h):
    points=np.arange(time[0],time[1]+h,h)
    n=len(points)
    sol=np.zeros(n)
    sol[0]=initial
    for i in range(1,n):
        k1=f.subs({t:points[i-1],y:sol[i-1]})
        k2=f.subs({t:(points[i-1]+h/2),y:(sol[i-1]+h/2*k1)})
        k3=f.subs({t:(points[i-1]+h/2),y:(sol[i-1]+h/2*k2)})
        k4=f.subs({t:(points[i-1]+h),y:(sol[i-1]+h*k3)})
        sol[i]=sol[i-1]+h*(k1/6+k2/3+k3/3+k4/6) #y_n=y_(n-1)+h(f(x_(n-1),y_(n-1)))
    return sol
```

```
In [5]: x,y,t=sp.symbols("x y t")
```

```
In [6]: f=t*y #y'=f(t,y)
time=[0,2] #intravrl(time)
initial=1 #y(t_0)
h=0.1 #step size
Euler_sol=rk1(f,time,initial,h) #here, we call the function
rk2_sol=rk2(f,time,initial,h)
rk4_sol=rk4(f,time,initial,h)
```

```
In [7]: points=np.arange(time[0],time[1]+h,h)
fig,ax=plt.subplots()
ax.plot(points,Euler_sol,color="blue",label="Y(t)_Euler")
ax.plot(points,rk2_sol,color="red",label="Y(t)_RK2")
ax.plot(points,rk4_sol,color="Yellow",label="Y(t)_RK4")
ax.legend()
```

Out[7]: <matplotlib.legend.Legend at 0x16cbb69fb0>



```
In [8]: import sympy as sp
import numpy as np
import matplotlib.pyplot as plt
sp.init_printing()
from scipy.integrate import solve_ivp
```

## Integrating numerically using RK45 method

$$\frac{dy}{dt} = \sin(t) + 3 * \cos(2 * t) - y$$

from  $[0, 10]$  whose exact solution is

$$y(t) = 1/2 * \sin(t) - 1/2 * \cos(t) + (3/5) * \cos(2 * t) + 6/5 *$$

```
In [9]: t=sp.symbols("t")
ode_fn = lambda t, y: sp.sin(t) + 3. * sp.cos(2. * t) - y
exact_sol=(1./2.) * sp.sin(t) - (1./2.) * sp.cos(t) + (3./5.) * sp.cos(2.*t) + (6./
exact_sol=sp.lambdify(t,exact_sol,modules="numpy")
t_begin=0
t_end=10
#h=0.1
#t_space = np.arange(t_begin, t_end+h, h)
y_init = [0]
```

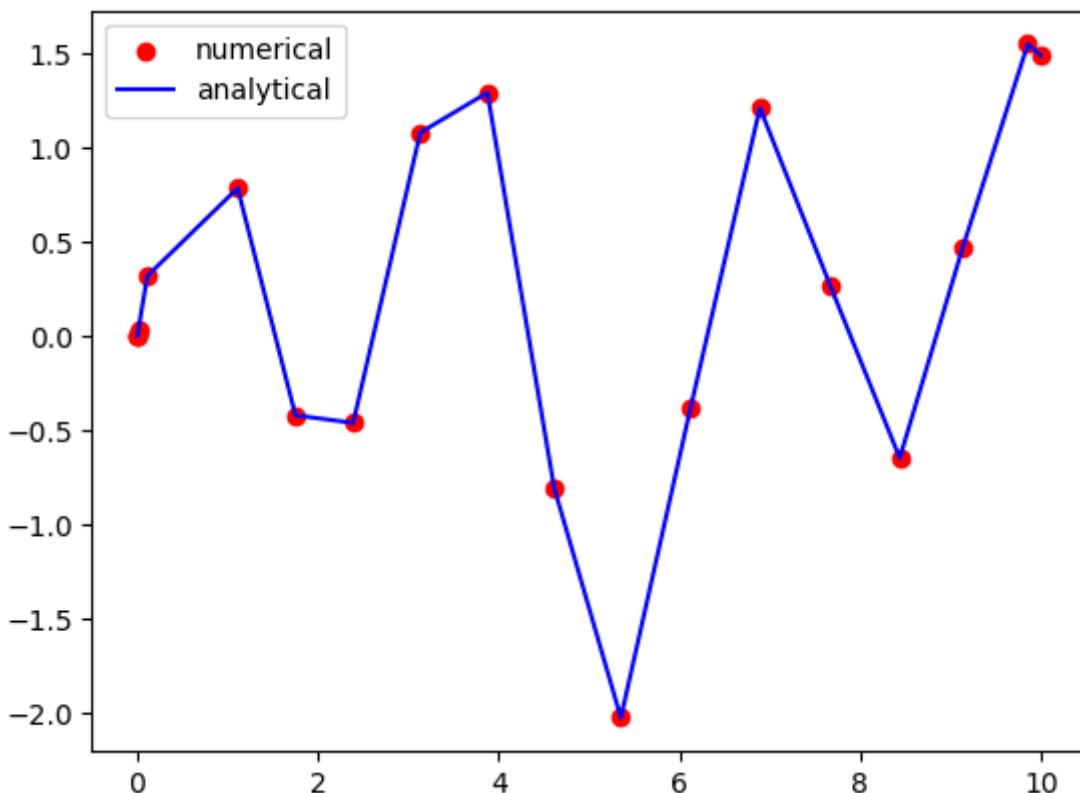
```
#y_an_sol = exact_sol(t_space)
num_sol = solve_ivp(ode_fn, [t_begin, t_end], y_init, method='RK45', t_eval=None)
y_an_sol = exact_sol(num_sol.t)
#num_sol.t, num_sol.y
```

In [10]:

```
fig,ax=plt.subplots()
ax.scatter(num_sol.t,num_sol.y[0],color="red",label="numerical")
ax.plot(num_sol.t,y_an_sol,color="blue",label="analytical")
ax.legend()
```

Out[10]:

```
<matplotlib.legend.Legend at 0x16cbd826010>
```



## Integrating numerically using RK45 method

$$\frac{dy_1}{dt} = t^2 y_2, \quad \frac{dy_2}{dt} = -t y_1$$

from  $[0, 10]$  with initial conditions  $y_1(0) = 1$  and  $y_2(0) = 1$ .

In [11]:

```
ode_fn_sys=lambda t, y:[t**2*y[1],-t*y[0]]
y_init=[1,1]
num_sol_sys = solve_ivp(ode_fn_sys, [t_begin, t_end], y_init, method='RK45', t_eval=None)
#num_sol_sys.t, num_sol_sys.y[0], num_sol_sys.y[1]
```

In [12]:

```
fig,ax1=plt.subplots()
ax1.plot(num_sol_sys.t,num_sol_sys.y[0],color="red",label="num_y_1")
ax1.plot(num_sol_sys.t,num_sol_sys.y[1],color="blue",label="num_y_2")
ax1.legend()
```

Out[12]:

```
<matplotlib.legend.Legend at 0x16ccb7573d0>
```

