

$$\begin{aligned}
 &= 0.09523 + 0.05 \times 1.72337 \\
 &= 0.09523 + 0.08616 \\
 &= 0.181398
 \end{aligned}$$

$$y(0.2) = 0.1813 \quad y_1^{(3)} = y_1^{(4)}$$

### Runge-Kutta method :-

Runge-Kutta Method is a general method Euler's & Modified Euler's method are particular method of Runge-Kutta method. Runge-Kutta method is called as fourth order Runge Kutta method.

### procedure :-

Let the given differential equation be  $\frac{dy}{dx} = f(x, y)$  with initial conditions  $x = x_0, y = y_0$

To find the value of  $y = y_0 + K$  at  $x = x_0 + h$ , we

calculate

$$K_1 = h \cdot f(x_0, y_0)$$

$$K_2 = h \cdot f\left[x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right]$$

$$K_3 = h \cdot f\left[x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right]$$



$$K_4 = h \cdot f(x_0 + h, y_0 + K_3)$$

Then we calculate

$$K = \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4]$$

$\therefore$  The required value of  $y$

$$y = y_0 + K$$

Ex. ①

Solve  $\frac{dy}{dx} = xy$  with initial condition

$y(1) = 2$  and find  $y$  at  $x = 1.2$  and at  $x = 1.4$

Sol<sup>n</sup>: We have  $\frac{dy}{dx} = xy$

$\therefore f(x, y) = xy$  &  $x_0 = 1, y_0 = 2, h = 0.2$

$$\begin{aligned} \text{(a)} \quad K_1 &= h \cdot f(x_0, y_0) \\ &= 0.2 (1 \times 2) = 0.4 \end{aligned}$$

$$K_2 = h \cdot f\left[x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right]$$

$$= 0.2 [(1 + 0.1)(2 + 0.2)] = 0.484$$

$$K_3 = h \cdot f\left[x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right]$$

$$= 0.2 [(1 + 0.1)(2 + 0.242)]$$

$$= 0.49324$$



$$\begin{aligned}
 K_4 &= h \cdot f(x_0 + h, y_0 + K_3) \\
 &= 0.2 [(1 + 0.2)(2 + 0.49324)] \\
 &= 0.598378
 \end{aligned}$$

$$\begin{aligned}
 \therefore K &= \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4] \\
 &= \frac{1}{6} [0.4 + 2(0.484) + 2(0.49324) + 0.59837] \\
 &= 0.492143
 \end{aligned}$$

Hence, the approximate value of  $y$  is

$$\begin{aligned}
 &= y_0 + K = 2 + 0.492143 \\
 &= 2.492143
 \end{aligned}$$

(b) Again to find  $y$  at  $x = 1.4$  we have  
 $x_0 = 1.2$ ,  $y_0 = 2.492143$ ,  $h = 0.2$

$$\begin{aligned}
 K_1 &= h \cdot f(x_0, y_0) = 0.2 (1.2 \times 2.492143) \\
 &= 0.598114
 \end{aligned}$$

$$\begin{aligned}
 K_2 &= h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) \\
 &= 0.2 \left[ (1.2 + 0.1) \left( 2.492143 + \frac{0.598114}{2} \right) \right]
 \end{aligned}$$

$$= 0.757129$$

$$K_3 = 0.7423$$

$$K_4 = h \cdot f(x_0 + h, y_0 + K_3)$$



$$= 0.2 [(1.270.2)(2.492143 + 0.7423)]$$

$$= 0.905644$$

$$\therefore K = \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4]$$

$$= \frac{1}{6} [0.598114 + 2(0.725712) + 2(0.7423) + 0.905644]$$

$$= 0.739964$$

Hence, the approximate value of  $y$  is

$$y = y_0 + K = 2.492143 + 0.739964$$

$$= 3.23107$$

Ex② Apply Runge-Kutta method to find an approximate value of  $y$  at  $x=0.2$  if  $\frac{dy}{dx} = x+y^2$  given that  $y=1$  when  $x=0$  in steps of  $h=0.1$

Sol<sup>n</sup>: we have  $\frac{dy}{dx} = x+y^2$

$$\therefore f(x, y) = x+y^2 \text{ \& } x_0=0, y_0=1, h=0.1$$

$$\textcircled{a} K_1 = h \cdot f(x_0, y_0) = 0.1 [0^2 + 1^2] = 0.1$$

$$K_2 = h \cdot f\left[x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right] = 0.1 [(0 + 0.05) + (1 + 0.05)^2]$$

$$= 0.11525$$



$$k_3 = h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right) \\ = 0.1 \left[ (0.05) + (1 + 0.05762)^2 \right] \\ = 0.11686$$

$$k_4 = h \cdot f(x_0 + h, y_0 + k_3) \\ = 0.1 \left[ (0 + 0.1) + (1 + 0.11686)^2 \right] \\ = 0.13474$$

$$K = \frac{1}{6} [k_1 + 2k_2 + 2k_3 + k_4] \\ = \frac{1}{6} [0.1 + 2(0.11525) + 2(0.11686) + 0.13474] \\ = 0.1165$$

∴ The approximate value of  $y$

$$y = y_0 + K = 1 + 0.1165 = 1.1165$$

⑥ Again to find  $y$  at  $x = 0.2$  we have

$$x_0 = 0.1, y_0 = 1.1165, h = 0.1, f(x, y) = x + y^2$$

$$k_1 = h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right) \\ = 0.1 \left[ (0.1 + 0.05) + (1.1165 + 0.06733)^2 \right] \\ = 0.15514$$

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$$k_3 = 0.15758$$

$$k_4 = 0.18233$$

$$\therefore K = \frac{1}{6} [k_1 + 2k_2 + 2k_3 + k_4]$$

$$= \frac{1}{6} [0.13466 + 2(0.15514) + 2(0.15758) + 0.18233]$$

$$= 0.1571$$

$\therefore$  The approximate value of  $y$

$$y = y_0 + K = 1.1165 + 0.1571 = 1.2736$$