

Applied Mathematics - Assignment 3

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Contents

1	Problem 1	2
2	Problem 2	3
3	Problem 3	5
4	Problem 4	6

1 Problem 1

(a), (b), (c)

```
1 | function euler(f, u0, tspan, h)
2 |     n = abs(-(tspan...)) / h
3 |     collect(
4 |         begin
5 |             u0 += h * f(u0); u0
6 |         end
7 |         for t in tspan[1]:n
8 |     )
9 | end
```

Listing 1: Euler's Method

```
1 | function f!(u)
2 |     du1 = 4*u[1] + 2*u[2]
3 |     du2 = 3*u[1] + 3*u[2]
4 |     return [du1, du2]
5 | end
```

Listing 2: The differential equation

```
1 | euler(f, [10.0; -5.0], (0.0, 0.5) 0.01)
```

Listing 3: Calling the function

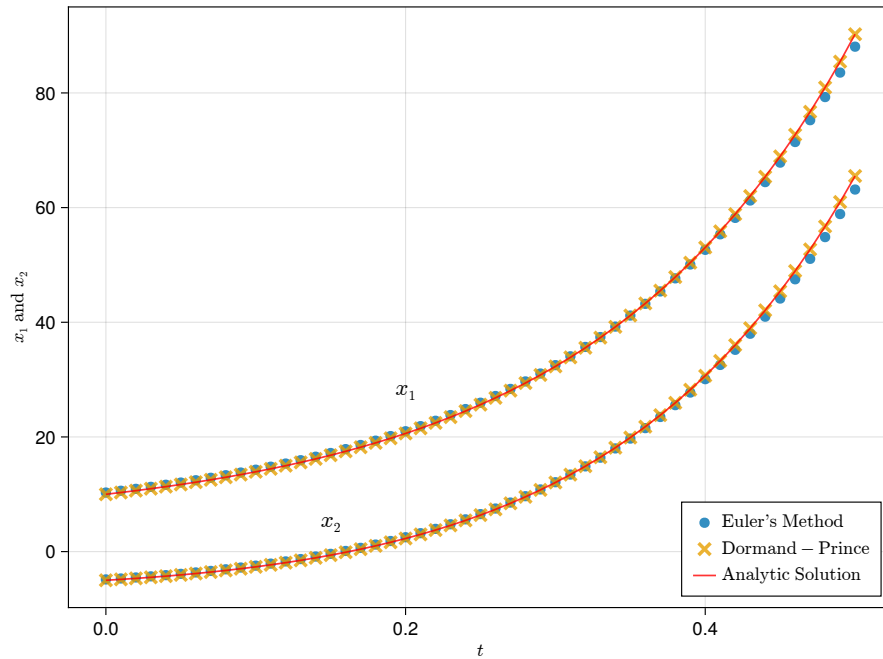


Figure 1: Comparison of numeric to analytic solutions

(d)

The Dormand-Prince method, which I believe is the default used by the ode45 solver, offered substantially improved accuracy over the Euler method, even though its abilities were stunted by using a fixed step-size. However, it is not as performant as the Tsitouras method used in the other problems in this assignment

2 Problem 2

(a)

x represents the prey, and y the predator.

(b)

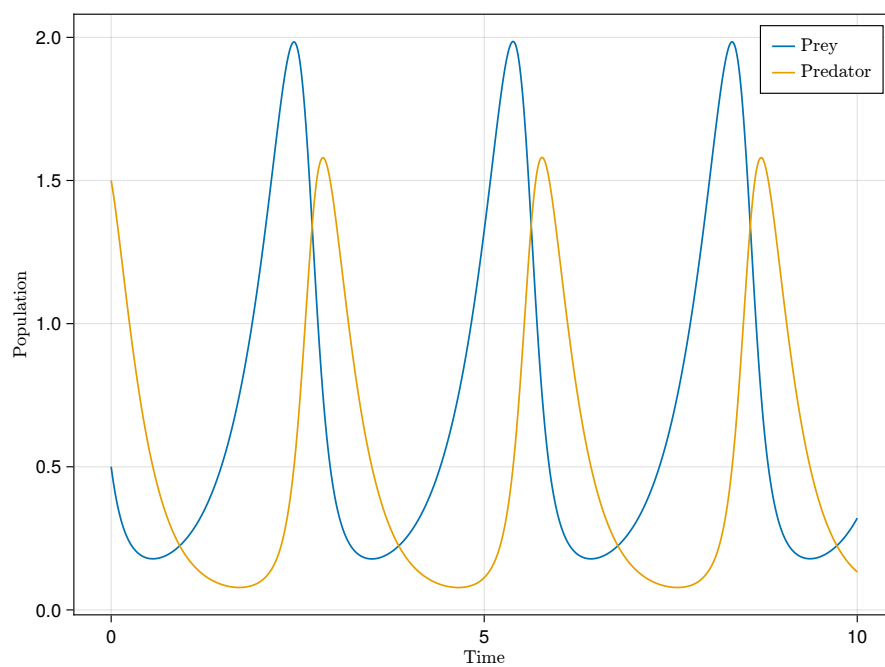


Figure 2: Lotka-Volterra predator-prey model over 10 years

(c)

3 Problem 3

(a)

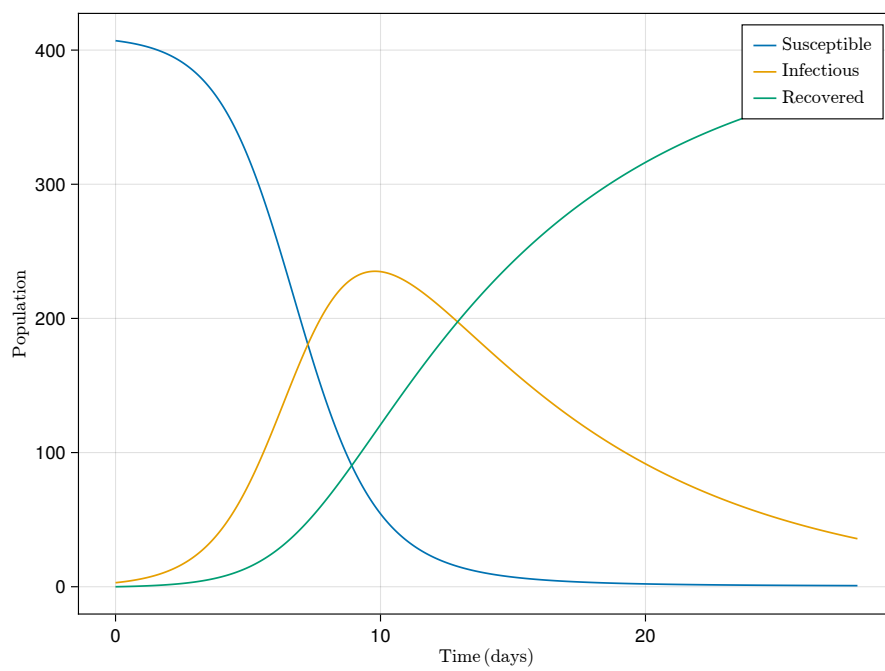


Figure 3: SIR model over 4 weeks

(b)

(i)

235.14

(ii)

35.78

4 Problem 4

(a)

With the substitution $y = x'$, we may describe the Van der Pol oscillator with the first-order system:

$$\begin{aligned}x' &= y \\ y' &= \mu(1 - x^2)y - x\end{aligned}$$

(b)

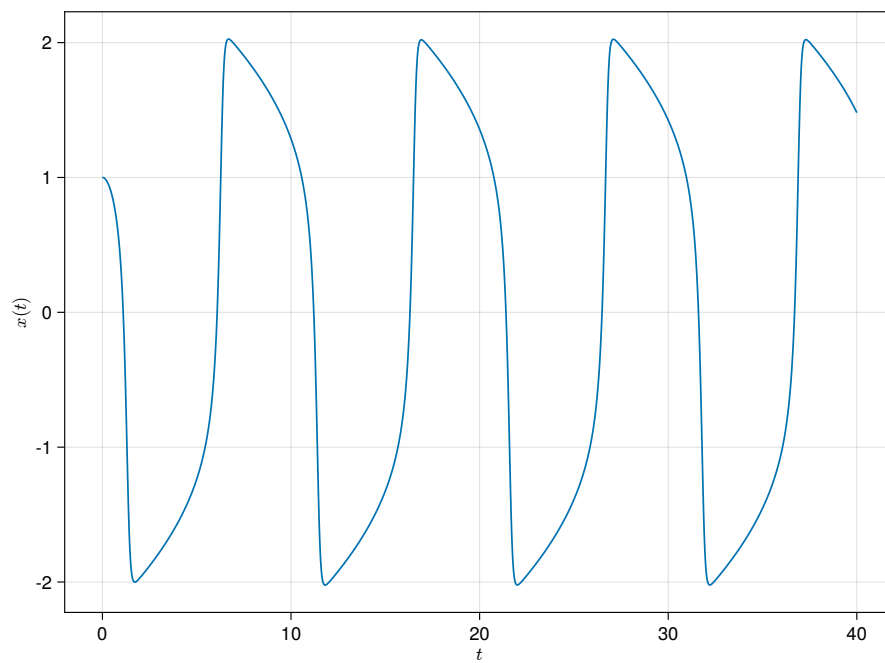


Figure 4: Solution to the Van der Pol oscillator

(c)

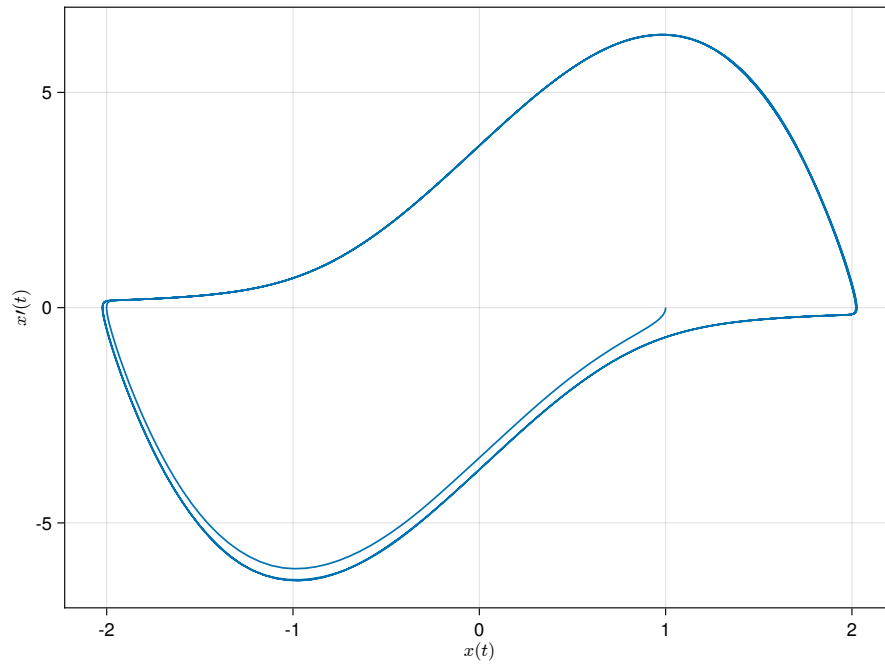


Figure 5: Phase plot of the Van der Pol oscillator

A static export of the notebook containing all analysis and figures is available at https://adammenne.github.io/applied_mathematics_244/assignment_3/notebook.html.

With full source code available at https://github.com/AdamMenne/applied_mathematics_244/tree/master/assignment_3