

## CS2201 Worksheet 07

*Create a directory called `Worksheet07` under your home directory. Change to that directory and do all your work there. Open a file called `Worksheet07.txt` (using `gedit`) inside this directory where you will write down the answers to all questions asked in this worksheet. Once you are done, archive the directory and upload it to welearn.*

*You will find descriptions of the integration algorithms in the file uploaded to welearn.*

**Q 1)** By modifying the program **LR.py** that you will find on welearn write a program called **Euler.py** to use the Euler algorithm to solve the first order differential equation

$$\frac{dy}{dx} = \frac{2y - x}{y + 2x} \quad (1)$$

subject to  $y(0) = 1$ . The program should write the values of  $x$  and  $y$ , for  $x$  ranging from 0 to 20 in steps of 0.01 to a file. Use gnuplot to plot  $y$  versus  $x$ .

The differential equation has a solution (you should be able to work this out) given by

$$\log(x^2 + y^2) + 4 \tan^{-1}\left(\frac{y}{x}\right) = 2\pi \quad (2)$$

To see how well your code is doing plot the left hand side of (2) against  $x$  using gnuplot.

Reduce  $h$  to 0.001 and repeat. Comment on how, if at all the accuracy increases with a reduction of the step size.

**Q 2)** Repeat the previous problem, but this time with the modified Euler method.

**Q 3)** Solve the differential equation

$$\frac{dy}{dx} - \frac{y}{x} = x^3, \quad y(1) = 1$$

using the midpoint method from  $x = 1$  to  $x = 5$  with step size 0.01.

Plot the error in the solution (you should be able to solve the differential equation analytically) versus  $x$ .

Repeat for a step size of  $h = 0.001$ . Comment on the change in the error with step size.

**Q 4)** Solve the equation in problem 3 using the third order Runge Kutta method outlined below:

- To solve

$$\frac{dy}{dx} = f(x, y)$$

use

$$y_{n+1} = y_n + \frac{h}{6} (p_n + 4q_n + r_n)$$

where

- $p_n = f(x_n, y_n)$
- $q_n = f\left(x_n + \frac{h}{2}, y_n + \frac{h}{2}p_n\right)$
- $r_n = f(x_n + h, y_n + h(2q_n - p_n))$

Use  $h = 0.1$  and  $0.05$ . What can you say about the order of global error in this method from your results?