

EXERCISE SET 5.4

- 1. Mid Point formula
- 2. Modify Euler method
- 3. Heun's method
- 4. 4-RK method

$$w_{i+1} = y_i + hf\left(t_i + \frac{h}{2}, y_i + \frac{h}{2}f(t_i, y_i)\right)$$

Midpoint Method

$$w_0 = \alpha$$
,

$$w_{i+1} = w_i + hf\left(t_i + \frac{h}{2}, w_i + \frac{h}{2}f(t_i, w_i)\right), \text{ for } i = 0, 1, \dots, N-1.$$

OR

Consider
$$k_1 = f(t_i, w_i)$$

$$k_2 = f(t_i + \frac{h}{2}, w_i + \frac{h}{2}k_1)$$

$$w_{i+1} = wi + h k_2$$

Alternate form of MidPoint method

$$w_{i+1} = y_i + \frac{h}{2} \left(f(t_i, y_i) + f(t_i + h, y_i + hf(t_i, y_i)) \right)$$

Modified Euler Method

$$w_0 = \alpha$$
,

$$w_{i+1} = w_i + \frac{h}{2} [f(t_i, w_i) + f(t_{i+1}, w_i + h f(t_i, w_i))], \text{ for } i = 0, 1, \dots, N-1.$$

OR

Consider
$$k_1 = hf(t_i, w_i)$$

$$k_2 = hf(t_{i+1}, w_i + k_1)$$

$$w_{i+1} = w_i + \frac{1}{2}(k_1 + k_2)$$

Alternate form of Improved Euler method Example 2 Use the Midpoint method and the Modified Euler method with N = 10, h = 0.2, $t_i = 0.2i$, and $w_0 = 0.5$ to approximate the solution to our usual example,

$$y' = y - t^2 + 1$$
, $0 \le t \le 2$, $y(0) = 0.5$.

for each $i = 0, 1, \dots, 9$. The first two steps of these methods give

Midpoint method:
$$w_1 = 1.22(0.5) - 0.0088(0)^2 - 0.008(0) + 0.218 = 0.828$$
;

Modified Euler method: $w_1 = 1.22(0.5) - 0.0088(0)^2 - 0.008(0) + 0.216 = 0.826$,

$$w_{i+1} = w_i + hf\left(t_i + \frac{h}{2}, w_i + \frac{h}{2}f(t_i, w_i)\right)$$

$$w_{i+1} = w_i + \frac{h}{2} [f(t_i, w_i) + f(t_{i+1}, w_i + hf(t_i, w_i))],$$

Midpoint method: $w_2 = 1.22(0.828) - 0.0088(0.2)^2 - 0.008(0.2) + 0.218$ = 1.21136;

Modified Euler method:
$$w_2 = 1.22(0.826) - 0.0088(0.2)^2 - 0.008(0.2) + 0.216$$

= 1.20692,

MP

MF

exact values given by $y(t) = (t+1)^2 - 0.5e^t$.

		Midpoint		Modified Euler	
t_i	$y(t_i)$	Method	Error	Method	Error
0.0	0.5000000	0.5000000	0	0.5000000	0
0.2	0.8292986	0.8280000	0.0012986	0.8260000	0.0032986
0.4	1.2140877	1.2113600	0.0027277	1.2069200	0.0071677
0.6	1.6489406	1.6446592	0.0042814	1.6372424	0.0116982
0.8	2.1272295	2.1212842	0.0059453	2.1102357	0.0169938
1.0	2.6408591	2.6331668	0.0076923	2.6176876	0.0231715
1.2	3.1799415	3.1704634	0.0094781	3.1495789	0.0303627
1.4	3.7324000	3.7211654	0.0112346	3.6936862	0.0387138
1.6	4.2834838	4.2706218	0.0128620	4.2350972	0.0483866
1.8	4.8151763	4.8009586	0.0142177	4.7556185	0.0595577
2.0	5.3054720	5.2903695	0.0151025	5.2330546	0.0724173

Example:

$$y' = ty + t^3$$
 initial condition $y(0) = 1$.

The exact solution $y(t) = 3e^{t^2/2} - t^2 - 2$

Solution:

$$f(t, y) = ty + t^3$$
$$w_0 = y_0 = 1$$

$$w_{i+1} = w_i + \frac{h}{2}(f(t_i, w_i) + f(t_i + h, w_i + hf(t_i, w_i)))$$

$$= w_i + \frac{h}{2}(t_i y_i + t_i^3 + (t_i + h)(w_i + h(t_i y_i + t_i^3)) + (t_i + h)^3).$$

Modified Euler Method

Using step size h = 0.1,

step	t_i	w_i	y_i	e_i
0	0.0	1.0000	1.0000	0.0000
1	0.1	1.0051	1.0050	0.0001
2	0.2	1.0207	1.0206	0.0001
3	0.3	1.0483	1.0481	0.0002
4	0.4	1.0902	1.0899	0.0003
5	0.5	1.1499	1.1494	0.0005
6	0.6	1.2323	1.2317	0.0006
7	0.7	1.3437	1.3429	0.0008
8	0.8	1.4924	1.4914	0.0010
9	0.9	1.6890	1.6879	0.0011
10	1.0	1.9471	1.9462	0.0010

Activity:

Use the modified Euler's method to obtain an approximate solution of $\frac{dy}{dt} = -2ty^2$, y(0) = 1, in the interval $0 \le t \le 0.5$ using h = 0.1. Compute the error and the percentage error. Given the exact solution is given by $y = \frac{1}{(1+t^2)}$.

Verify?

n	t _n	Modified	Exact	Error	Percentage
		Euler y _n	value		Error
0	0	1	1	0	0
1	0.1	0.9900	0.9901	0.0001	0.0101
2	0.2	0.9614	0.9615	0.0001	0.0104
3	0.3	0.9173	0.9174	0.0001	0.0109
4	0.4	0.8620	0.8621	0.0001	0.0116
5	0.5	0.8001	0.8000	0.0001	0.0125

Use the improved Euler's method to obtain the approximate value of y(1.5) for the solution of the initial-value problem y' = 2xy, y(1) = 1. Compare the results for h = 0.1 and h = 0.05.

the solution $y = e^{x^2-1}$

Improved Euler's Method with h = 0.1

Verify?

X_n	y _n	Actual value	Abs. error	% Rel. error
1.00	1.0000	1.0000	0.0000	0.00
1.10	1.2320	1.2337	0.0017	0.14
1.20	1.5479	1.5527	0.0048	0.31
1.30	1.9832	1.9937	0.0106	0.53
1.40	2.5908	2.6117	0.0209	0.80
1.50	3.4509	3.4904	0.0394	1.13

Improved Euler's Method with h = 0.05

x_n	y_n	Actual value	Abs. error	% Rel. error
1.00	1.0000	1.0000	0.0000	0.00
1.05	1.1077	1.1079	0.0002	0.02
1.10	1.2332	1.2337	0.0004	0.04
1.15	1.3798	1.3806	0.0008	0.06
1.20	1.5514	1.5527	0.0013	0.08
1.25	1.7531	1.7551	0.0020	0.11
1.30	1.9909	1.9937	0.0029	0.14
1.35	2.2721	2.2762	0.0041	0.18
1.40	2.6060	2.6117	0.0057	0.22
1.45	3.0038	3.0117	0.0079	0.26
1.50	3.4795	3.4904	0.0108	0.31

Heun's method,

(DIY: Home Activity)

$$w_0 = \alpha$$

$$w_{i+1} = w_i + \frac{h}{4} \left(f(t_i, w_i) + 3f\left(t_i + \frac{2h}{3}, w_i + \frac{2h}{3}f\left(t_i + \frac{h}{3}, w_i + \frac{h}{3}f(t_i, w_i)\right) \right) \right),$$

for $i = 0, 1, ..., N - 1.$

3rd-Order Heun Method

Alternate form of Heun's

$$\begin{cases} k_{1} = f(t_{i}, y_{i}) \\ k_{2} = f(t_{i} + \frac{1}{3}h, y_{i} + \frac{1}{3}k_{1}h) \\ k_{3} = f(t_{i} + \frac{2}{3}h, y_{i} + \frac{2}{3}k_{2}h) \end{cases}$$
$$y_{i+1} = y_{i} + \frac{1}{4}(k_{1} + 3k_{3})h$$

Applying Heun's method with N = 10, h = 0.2, $t_i = 0.2i$, and $w_0 = 0.5$ to approximate the solution to our usual example,

(verify: Home Activity)

$$y' = y - t^2 + 1$$
, $0 \le t \le 2$, $y(0) = 0.5$.

Table 5.7		Heun's				
	t_i	$y(t_i)$	Method	Error		
05è.	0.0	0.5000000	0.5000000	0		
2,0	0.2	0.8292986	0.8292444	0.0000542		
20	0.4	1.2140877	1.2139750	0.0001127		
1	0.6	1.6490406	1 6497650	0.0001747		

0.01.6489406 0.82.1272295 1.0 2.6408591 1.2 3.1799415 1.4 3.7324000 1.6 4.2834838 1.8 4.8151763 5.3054720 2.0

Runge-Kutta Order Four

$$w_0 = \alpha,$$

$$k_1 = h f(t_i, w_i),$$

$$k_2 = h f\left(t_i + \frac{h}{2}, w_i + \frac{1}{2}k_1\right),$$

$$k_3 = h f\left(t_i + \frac{h}{2}, w_i + \frac{1}{2}k_2\right),$$

$$k_4 = h f(t_{i+1}, w_i + k_3),$$

$$w_{i+1} = w_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4),$$

Example 3 Use the Runge-Kutta method of order four with h = 0.2, N = 10, and $t_i = 0.2i$ to obtain approximations to the solution of the initial-value problem

$$y' = y - t^2 + 1$$
, $0 \le t \le 2$, $y(0) = 0.5$.

Solution The approximation to y(0.2) is obtained by

$$w_0 = 0.5$$

 $k_1 = 0.2 f(0, 0.5) = 0.2(1.5) = 0.3$

$$k_2 = 0.2 f(0.1, 0.65) = 0.328$$

$$k_3 = 0.2 f(0.1, 0.664) = 0.3308$$

$$k_4 = 0.2 f(0.2, 0.8308) = 0.35816$$

$$w_{i+1} = w_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4),$$

$$w_1 = 0.5 + \frac{1}{6}(0.3 + 2(0.328) + 2(0.3308) + 0.35816) = 0.8292933.$$

the exact solution is $y(t) = (t+1)^2 - 0.5e^t$,

(Home Activity)

Table 5.8

t_i	Exact $y_i = y(t_i)$	Runge-Kutta Order Four w_i	Error $ y_i - w_i $
0.0	0.5000000	0.5000000	0
0.2	0.8292986	0.8292933	0.0000053
0.4	1.2140877	1.2140762	0.0000114
0.6	1.6489406	1.6489220	0.0000186
0.8	2.1272295	2.1272027	0.0000269
1.0	2.6408591	2.6408227	0.0000364
1.2	3.1799415	3.1798942	0.0000474
1.4	3.7324000	3.7323401	0.0000599
1.6	4.2834838	4.2834095	0.0000743
1.8	4.8151763	4.8150857	0.0000906
2.0	5.3054720	5.3053630	0.0001089

Verify ?

Write a code for solution of **Differential Equation**

- 1- Midpoint method
- 2-Modified Euler method
- 3-Heun's method
- 4-RK-4 method

EXERCISE SET 5.4

- Use the Modified Euler method to approximate the solutions to each of the following initial-value problems, and compare the results to the actual values.
 - a. $y' = te^{3t} 2y$, $0 \le t \le 1$, y(0) = 0, with h = 0.5; actual solution $y(t) = \frac{1}{5}te^{3t} \frac{1}{25}e^{3t} + \frac{1}{25}e^{-2t}$.
 - **b.** $y' = 1 + (t y)^2$, $2 \le t \le 3$, y(2) = 1, with h = 0.5; actual solution $y(t) = t + \frac{1}{1 t}$.
 - c. y' = 1 + y/t, $1 \le t \le 2$, y(1) = 2, with h = 0.25; actual solution $y(t) = t \ln t + 2t$.
- Repeat Exercise 1 using the Midpoint method.
- Repeat Exercise 1 using Heun's method.
- Repeat Exercise 1 using the Runge-Kutta method of order four.

Solution: (Home Activity)

Q1 (c) t Modified Euler y(t)1.25 2.7750000 2.7789294 1.50 3.6008333 3.6081977 1.75 4.4688294 4.4793276

5.3728586

5.3862944

2.00

Q9 (c) Heun $y(t_i)$ t_i w_i 1.252.7767857 2.77892943.6042017 3.6081977 1.501.754.47365204.47932762.005.3790494 5.3862944

(c) Q5 Midpoint y(t)2.7789294 1.252.7777778 3.60819771.503.6060606 1.754.47630154.47932762.005.3862944 5.3824398

(c) Runge-Kutta $y(t_i)$ w_i 1.25 2.7789095 2.77892941.50 3.6081647 3.6081977 1.754.47928464.47932762.005.3862426 5.3862944

Q13

RUNGE – KUTTA METHOD

These are computationally, most efficient methods in terms of accuracy. They were developed by two German mathematicians, Runge and Kutta.

They are distinguished by their orders in the sense that they agree with Taylor's series

$$y_{n+1} = y_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

where

$$k_{1} = hf(t_{n}, y_{n})$$

$$k_{2} = hf\left(t_{n} + \frac{h}{2}, y_{n} + \frac{k_{1}}{2}\right)$$

$$k_{3} = hf\left(t_{n} + \frac{h}{2}, y_{n} + \frac{k_{2}}{2}\right)$$

$$k_{4} = hf(t_{n} + h, y_{n} + k_{3})$$

More Practice with 4R-K

Example

Solve the following differential equation

 $\frac{dy}{dt} = t + y$ with the initial condition y(0) = 1, using fourth- order Runge-Kutta method from t = 0

to t = 0.4 taking h = 0.1

In this problem,

$$f(t,y) = t + y, h = 0.1, t_0 = 0, y_0 = 1.$$

$$k_1 = hf(t_0, y_0) = 0.1(1) = 0.1$$

$$k_2 = hf(t_0 + 0.05, y_0 + 0.05)$$

$$= hf(0.05, 1.05) = 0.1[0.05 + 1.05] = 0.11$$

$$k_3 = hf(t_0 + 0.05, y_0 + 0.055)$$

$$= 0.1(0.05 + 1.055) = 0.1105$$

$$k_4 = 0.1(0.1 + 1.1105) = 0.12105$$

$$\begin{aligned} y_1 &= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\ &= 1 + \frac{1}{6}(0.1 + 0.22 + 0.2210 + 0.12105) \\ &= 1.11034 \end{aligned}$$
 Therefore y(0.1) = y1=1.1103

In the second step, we have to find y2 = y(0.2)We compute

$$k_1 = hf(t_1, y_1) = 0.1(0.1+1.11034) = 0.121034$$

$$k_2 = hf\left(t_1 + \frac{h}{2}, y_1 + \frac{k_1}{2}\right)$$

$$= 0.1[0.15 + (1.11034 + 0.060517)] = 0.13208$$

$$k_3 = hf\left(t_1 + \frac{h}{2}, y_1 + \frac{k_2}{2}\right)$$

$$= 0.1[0.15 + (1.11034 + 0.06604)] = 0.132638$$

$$k_4 = hf(t_1 + h, y_1 + k_3)$$

$$= 0.1[0.2 + (1.11034 + 0.132638)] = 0.1442978$$

$$y_2 = 1.11034 + \frac{1}{6}[0.121034 + 2(0.13208) + 2(0.132638) + 0.1442978] = 1.2428$$

Similarly we calculate,

$$k_1 = hf(t_2, y_2) = 0.1[0.2 + 1.2428] = 0.14428$$

$$k_2 = hf\left(t_2 + \frac{h}{2}, y_2 + \frac{k_1}{2}\right) = 0.1[0.25 + (1.2428 + 0.07214)] = 0.156494$$

$$k_3 = hf\left(t_1 + \frac{h}{2}, y_1 + \frac{k_2}{2}\right) = 0.1[0.3 + (1.2428 + 0.078247)] = 0.1571047$$

$$k_4 = hf(t_2 + h, y_2 + k_3) = 0.1[0.3 + (1.2428 + 0.1571047)] = 0.16999047$$

$$y(0.3) = y_3 = y_2 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) = 1.399711$$

Finally, we calculate

$$k_1 = hf(t_3, y_3) = 0.1[0.3 + 1.3997] = 0.16997$$

$$k_2 = hf\left(t_3 + \frac{h}{2}, y_3 + \frac{k_1}{2}\right) = 0.1[0.35 + (1.3997 + 0.084985)] = 0.1834685$$

$$k_3 = hf\left(t_3 + \frac{h}{2}, y_3 + \frac{k_2}{2}\right) = 0.1[0.35 + (1.3997 + 0.091734)] = 0.1841434$$

$$k_4 = hf(t_3 + h, y_3 + k_3) = 0.1[0.4 + (1.3997 + 0.1841434)] = 0.19838434$$

$$y(0.4) = y_4$$

$$= y_3 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 1.58363$$

Find an approximate solution to the initial value problem $\frac{dy}{dt} = 1 - t + 4y$, y(0) = 1, in the initial $0 \le t \le 1$ using Runge-Kutta method of order four with h = 0.1. Compute the exact value given by $y = \frac{-9}{16} + \frac{1}{4}t + \frac{19}{16}e^{4t}$.

Compute the absolute error and the percentage relative error.

$$K_1 = f(x_0, y_0) = 5$$

 $K_2 = f(0 + 0.05, 1 + 0.25) = 5.95$
 $K_3 = f(0 + 0.05, 1 + 0.2975) = 6.14$
 $K_4 = f(0.1, 1 + 0.614) = 7.356$

n	t _n	Runge-Kutta	Exact	Absolute	Percentage
		y_n	value	error	relative error
0	0	1	1		
1	0.1	1.6089	1.6090	0.0001	0.0062
2	0.2	2.5050	2.5053	0.0002	0.0119
3	0.3	3.8294	3.8301	0.0007	0.07
4	0.4	5.7928	5.7942	0.0014	0.14
5	0.5	8.7093	8.7120	0.0027	0.27

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

$$y_1 = 1 + \frac{0.1}{6} [5 + 2(5.95) + 2(6.14) + 7.356] = 1.6089$$

Verify?

Use the RK4 method with h = 0.1 to obtain an approximation to y(1.5) for the solution of y' = 2xy, y(1) = 1.

$$k_1 = f(x_0, y_0) = 2x_0y_0 = 2$$

$$k_2 = f\left(x_0 + \frac{1}{2}(0.1), y_0 + \frac{1}{2}(0.1)2\right)$$

$$= 2\left(x_0 + \frac{1}{2}(0.1)\right)\left(y_0 + \frac{1}{2}(0.2)\right) = 2.31$$

$$k_3 = f\left(x_0 + \frac{1}{2}(0.1), y_0 + \frac{1}{2}(0.1)2.31\right)$$

$$= 2\left(x_0 + \frac{1}{2}(0.1)\right)\left(y_0 + \frac{1}{2}(0.231)\right) = 2.34255$$

$$k_4 = f(x_0 + (0.1), y_0 + (0.1)2.34255)$$

$$= 2(x_0 + 0.1)(y_0 + 0.234255) = 2.715361$$

and therefore

$$y_1 = y_0 + \frac{0.1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

= 1 + $\frac{0.1}{6}(2 + 2(2.31) + 2(2.34255) + 2.715361) = 1.23367435.$

known solution $y(x) = e^{x^2-1}$,

Xn	Уn		Abs. error	% Rel. error	_
1.20	1.2337 1.5527	1.0000 1.2337 1.5527 1.9937		0.00 0.00 0.00	Can you Verify?
	2.6116 3.4902	2.6117 3.4904	0.0001 0.0001	0.00	

ANY Guestions?