

```

    Help
# include <stdlib.h>
# include <stdio.h>
# include <math.h>
# include <time.h>

# include "rk45.h"

/*****
    *****/

double r4_abs ( double x )

/*****
    *****/
/*
    Purpose:

        R4_ABS returns the absolute value of an R4.

    Licensing:

        This code is distributed under the GNU LGPL license.

    Modified:

        12 January 2007

    Author:

        John Burkardt

    Parameters:

        Input, double X, the quantity whose absolute value is
        desired.

        Output, double R4_ABS, the absolute value of X.
*/
{
    double value;
```

```

    if ( 0.0 <= x )
    {
        value = x;
    }
    else
    {
        value = - x;
    }
    return value;
}
/*****
    *****/

```

```
double r4_epsilon ( void )
```

```

/*****
    *****/
/*

```

Purpose:

R4_EPSILON returns the R4 roundoff unit.

Discussion:

The roundoff unit is a number R which is a power of 2 with the property that, to the precision of the computer's arithmetic,

$$1 < 1 + R$$

but

$$1 = (1 + R / 2)$$

Licensing:

This code is distributed under the GNU LGPL license.

Modified:

01 July 2004

Author:

John Burkardt

Parameters:

Output, double R4_EPSILON, the R4 round-off unit.

```

*/
{
  double value;

  value = 1.0;

  while ( 1.0 < ( double ) ( 1.0 + value ) )
  {
    value = value / 2.0;
  }

  value = 2.0 * value;

  return value;
}
/*****
*****

void r4_fehl ( void f ( double t, double y[], double yp[],
  void* pt ), void* pt, int neqn,
  double y[], double t, double h, double yp[], double f1[],
  double f2[], double f3[],
  double f4[], double f5[], double s[] )

/*****
*****
/*

```

Purpose:

R4_FEHL takes one Fehlberg fourth-fifth order step.

Discussion:

This [version](#) of the routine uses FLOAT real arithmetic.

This routine integrates a system of NEQN first order ordinary differential equations of the form

$$dY(i)/dT = F(T, Y(1:NEQN))$$

where the initial values Y and the initial derivatives YP are specified at the starting point T.

The routine advances the solution over the fixed step H and returns the fifth order (sixth order accurate locally) solution approximation at T+H in array S.

The formulas have been grouped to control loss of significance.

The routine should be called with an H not smaller than 13 units of roundoff in T so that the various independent arguments can be distinguished.

Licensing:

This code is distributed under the GNU LGPL license.

Modified:

27 March 2004

Author:

Original FORTRAN77 [version](#) by Herman Watts, Lawrence Shampine.
C [version](#) by John Burkardt.

Reference:

Erwin Fehlberg,
Low-order Classical Runge-Kutta Formulas with Step-size Control,
NASA Technical Report R-315, 1969.

Lawrence Shampine, Herman Watts, S Davenport,
 Solving Non-stiff Ordinary Differential Equations - The
 State of the Art,
 SIAM Review,
 Volume 18, pages 376-411, 1976.

Parameters:

Input, external F, a user-supplied subroutine to evaluate the
 derivatives $Y'(T)$, of the form:

```
void f ( double t, double y[], double yp[], void* pt
)
```

Input, int NEQN, the number of equations to be integrated.

Input, double Y[NEQN], the current value of the dependent variable.

Input, double T, the current value of the independent variable.

Input, double H, the step size to take.

Input, double YP[NEQN], the current value of the derivative of the
 dependent variable.

Output, double F1[NEQN], F2[NEQN], F3[NEQN], F4[NEQN],
 F5[NEQN], derivative
 values needed for the computation.

Output, double S[NEQN], the estimate of the solution
 at $T+H$.

```
*/
{
  double ch;
  int i;
```

```
ch = h / 4.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch * yp[i];
}

f ( t + ch, f5, f1, pt);

ch = 3.0 * h / 32.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch * ( yp[i] + 3.0 * f1[i] );
}

f ( t + 3.0 * h / 8.0, f5, f2, pt );

ch = h / 2197.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch *
        ( 1932.0 * yp[i]
        + ( 7296.0 * f2[i] - 7200.0 * f1[i] )
        );
}

f ( t + 12.0 * h / 13.0, f5, f3, pt );

ch = h / 4104.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch *
        (
            ( 8341.0 * yp[i] - 845.0 * f3[i] )
            + ( 29440.0 * f2[i] - 32832.0 * f1[i] )
        );
}
```

```

    f ( t + h, f5, f4, pt );

    ch = h / 20520.0;

    for ( i = 0; i < neqn; i++ )
    {
        f1[i] = y[i] + ch *
        (
            ( -6080.0 * yp[i]
              + ( 9295.0 * f3[i] - 5643.0 * f4[i] ) )
            + ( 41040.0 * f1[i] - 28352.0 * f2[i] )
        );
    }

    f ( t + h / 2.0, f1, f5, pt );
/*
    Ready to compute the approximate solution at T+H.
*/
    ch = h / 7618050.0;

    for ( i = 0; i < neqn; i++ )
    {
        s[i] = y[i] + ch *
        (
            ( 902880.0 * yp[i]
              + ( 3855735.0 * f3[i] - 1371249.0 * f4[i] ) )
            + ( 3953664.0 * f2[i] + 277020.0 * f5[i] )
        );
    }

    return;
}
/*****
    *****/

double r4_max ( double x, double y )

/*****
    *****/

```

```
/*
Purpose:

    R4_MAX returns the maximum of two R4's.

Licensing:

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Modified:

    07 May 2006

Author:

    John Burkardt

Parameters:

    Input, double X, Y, the quantities to compare.

    Output, double R4_MAX, the maximum of X and Y.
*/
{
    double value;

    if ( y < x )
    {
        value = x;
    }
    else
    {
        value = y;
    }
    return value;
}

/*****
******/

double r4_min ( double x, double y )
```



```

/*****
    *****/
/*
  Purpose:

    R4_MIN returns the minimum of two R4's.

  Licensing:

    This code is distributed under the GNU LGPL license.

  Modified:

    07 May 2006

  Author:

    John Burkardt

  Parameters:

    Input, double X, Y, the quantities to compare.

    Output, double R4_MIN, the minimum of X and Y.
*/
{
  double value;

  if ( y < x )
  {
    value = y;
  }
  else
  {
    value = x;
  }
  return value;
}
/*****
    *****/

```

```

/*****
*****
*/
/*

```

R4_RKF45 carries out the Runge-Kutta-Fehlberg method.

This **version** of the routine uses FLOAT real arithmetic.

This routine is primarily designed to solve non-stiff and mildly stiff differential equations when derivative evaluations are inexpensive. It should generally not be used when the user is demanding high accuracy.

This routine integrates a system of NEQN first-order ordinary differential equations of the form:

$$dY(i)/dT = F(T, Y(1), Y(2), \dots, Y(NEQN))$$

where the $Y(1:NEQN)$ are given at T .

Typically the subroutine is used to integrate from T to TOUT but it can be used as a one-step integrator to advance the solution a single step in the direction of TOUT. On return, the parameters in the call list are set for continuing the integration. The user has

only to call again (and perhaps define a new value for TOUT).

Before the first call, the user must

- * supply the subroutine F(T,Y,YP) to evaluate the right hand side;
and declare F in an EXTERNAL statement;

- * initialize the parameters:
NEQN, Y(1:NEQN), T, TOUT, RELERR, ABSERR, FLAG.
In particular, T should initially be the starting point for integration,
Y should be the value of the initial conditions, and FLAG should
normally be +1.

Normally, the user only sets the value of FLAG before the first call, and thereafter, the program manages the value. On the first call, FLAG should normally be +1 (or -1 for single step mode.) On normal return, FLAG will have been reset by the program to the value of 2 (or -2 in single step mode), and the user can continue to call the routine with that value of FLAG.

(When the input magnitude of FLAG is 1, this indicates to the program that it is necessary to do some initialization work. An input magnitude of 2 lets the program know that that initialization can be skipped, and that useful information was computed earlier.)

The routine returns with all the information needed to continue the integration. If the integration reached TOUT, the user need only

define a new TOUT and call again. In the one-step integrator mode, returning with FLAG = -2, the user must keep in mind that each step taken is in the direction of the current TOUT. Upon reaching TOUT, indicated by the output value of FLAG switching to 2, the user must define a new TOUT and reset FLAG to -2 to continue in the one-step integrator mode.

In some cases, an error or difficulty occurs during a call. In that case, the output value of FLAG is used to indicate that there is a problem that the user must address. These values include:

* 3, integration was not completed because the input value of RELERR, the relative error tolerance, was too small. RELERR has been increased appropriately for continuing. If the user accepts the output value of RELERR, then simply reset FLAG to 2 and continue.

* 4, integration was not completed because more than MAXNFE derivative evaluations were needed. This is approximately (MAXNFE/6) steps. The user may continue by simply calling again. The function counter will be reset to 0, and another MAXNFE function evaluations are allowed.

* 5, integration was not completed because the solution vanished, making a pure relative error test impossible. The user must use a non-zero ABSERR to continue. Using the one-step integration mode

for one step is a good way to proceed.

* 6, integration was not completed because the requested accuracy could not be achieved, even using the smallest allowable stepsize.
The user must increase the error tolerances ABSERR or RELERR before continuing. It is also necessary to reset FLAG to 2 (or -2 when the one-step integration mode is being used). The occurrence of FLAG = 6 indicates a trouble spot. The solution is changing rapidly, or a singularity may be present. It often is inadvisable to continue.

* 7, it is likely that this routine is inefficient for solving this problem. Too much output is restricting the natural stepsize choice. The user should use the one-step integration mode with the stepsize determined by the code. If the user insists upon continuing the integration, reset FLAG to 2 before calling again. Otherwise, execution will be terminated.

* 8, invalid input parameters, indicates one of the following:
NEQN <= 0;
T = TOUT and |FLAG| /= 1;
RELERR < 0 or ABSERR < 0;
FLAG == 0 or FLAG < -2 or 8 < FLAG.

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Modified:

27 March 2004

Author:

Original FORTRAN77 [version](#) by Herman Watts, Lawrence Shampine.

C++ [version](#) by John Burkardt.

Reference:

Erwin Fehlberg,
Low-order Classical Runge-Kutta Formulas with Step-size
Control,
NASA Technical Report R-315, 1969.

Lawrence Shampine, Herman Watts, S Davenport,
Solving Non-stiff Ordinary Differential Equations - The
State of the Art,
SIAM Review,
[Volume](#) 18, pages 376-411, 1976.

Parameters:

Input, external F, a user-supplied subroutine to evaluate the
derivatives $Y'(T)$, of the form:

```
void f ( double t, double y[], double yp[], void* pt
)
```

Input, int NEQN, the number of equations to be integrated.

Input/output, double Y[NEQN], the current solution vector at T.

Input/output, double YP[NEQN], the derivative of the current solution
vector at T. The user should not set or alter this

information!

Input/output, double *T, the current value of the independent variable.

Input, double TOUT, the output point at which solution is desired.

TOUT = T is allowed on the first call only, in which case the routine returns with FLAG = 2 if continuation is possible.

Input, double *RELERR, ABSERR, the relative and absolute error tolerances for the local error test. At each step the code requires:

$\text{abs}(\text{local error}) \leq \text{RELERR} * \text{abs}(Y) + \text{ABSERR}$
for each component of the local error and the solution vector Y.

RELERR cannot be "too small". If the routine believes RELERR has been set too small, it will reset RELERR to an acceptable value and return immediately for user action.

Input, int FLAG, indicator for status of integration. On the first call, set FLAG to +1 for normal use, or to -1 for single step mode. On subsequent continuation steps, FLAG should be +2, or -2 for single step mode.

Output, int RKF45_S, indicator for status of integration. A value of 2 or -2 indicates normal progress, while any other value indicates a problem that should be addressed.

```
*/
{
# define MAXNFE 3000
```

```
static double abserr_save = -1.0;
double ae;
double dt;
double ee;
double eeoet;
double eps;
double esttol;
double et;
double *f1;
double *f2;
double *f3;
double *f4;
double *f5;
static int flag_save = -1000;
static double h = -1.0;
int hfaild;
double hmin;
int i;
static int init = -1000;
int k;
static int kflag = -1000;
static int kop = -1;
int mflag;
static int nfe = -1;
int output;
double relerr_min;
static double relerr_save = -1.0;
static double remin = 1.0E-12;
double s;
double scale;
double tol;
double toln;
double ypk;
/*
  Check the input parameters.
*/
eps = r4_epsilon ( );

if ( neqn < 1 )
{
  return 8;
}
```



```
    }

    if ( (*relerr) < 0.0 )
    {
        return 8;
    }

    if ( abserr < 0.0 )
    {
        return 8;
    }

    if ( flag == 0 || 8 < flag || flag < -2 )
    {
        return 8;
    }

    mflag = abs ( flag );
/*
    Is this a continuation call?
*/
    if ( mflag != 1 )
    {
        if ( *t == tout && kflag != 3 )
        {
            return 8;
        }
    }
/*
    FLAG = -2 or +2:
*/
    if ( mflag == 2 )
    {
        if ( kflag == 3 )
        {
            flag = flag_save;
            mflag = abs ( flag );
        }
        else if ( init == 0 )
        {
            flag = flag_save;
        }
    }
```

```
        else if ( kflag == 4 )
        {
            nfe = 0;
        }
        else if ( kflag == 5 && abserr == 0.0 )
        {
            exit ( 1 );
        }
        else if ( kflag == 6 && (*relerr) <= relerr_save &&
abserr <= abserr_save )
        {
            exit ( 1 );
        }
    }
/*
FLAG = 3, 4, 5, 6, 7 or 8.
*/
    else
    {
        if ( flag == 3 )
        {
            flag = flag_save;
            if ( kflag == 3 )
            {
                mflag = abs ( flag );
            }
        }
        else if ( flag == 4 )
        {
            nfe = 0;
            flag = flag_save;
            if ( kflag == 3 )
            {
                mflag = abs ( flag );
            }
        }
        else if ( flag == 5 && 0.0 < abserr )
        {
            flag = flag_save;
            if ( kflag == 3 )
            {
```

```

        mflag = abs ( flag );
    }
}
/*
Integration cannot be continued because the user did not
respond to
the instructions pertaining to FLAG = 5, 6, 7 or 8.
*/
    else
    {
        exit ( 1 );
    }
}
/*
Save the input value of FLAG.
Set the continuation flag KFLAG for subsequent input che
cking.
*/
    flag_save = flag;
    kflag = 0;
/*
Save RELERR and ABSERR for checking input on subsequent
calls.
*/
    relerr_save = (*relerr);
    abserr_save = abserr;
/*
Restrict the relative error tolerance to be at least

    2*EPS+REMIN

to avoid limiting precision difficulties arising from
impossible
accuracy requests.
*/
    relerr_min = 2.0 * r4_epsilon ( ) + remin;
/*
Is the relative error tolerance too small?
*/
    if ( (*relerr) < relerr_min )

```

```

{
    (*relerr) = relerr_min;
    kflag = 3;
    return 3;
}

dt = tout - *t;
/*
    Initialization:

    Set the initialization completion indicator, INIT;
    set the indicator for too many output points, KOP;
    evaluate the initial derivatives
    set the counter for function evaluations, NFE;
    estimate the starting stepsize.
*/
f1 = ( double * ) malloc ( neqn * sizeof ( double ) );
f2 = ( double * ) malloc ( neqn * sizeof ( double ) );
f3 = ( double * ) malloc ( neqn * sizeof ( double ) );
f4 = ( double * ) malloc ( neqn * sizeof ( double ) );
f5 = ( double * ) malloc ( neqn * sizeof ( double ) );

if ( mflag == 1 )
{
    init = 0;
    kop = 0;
    f ( *t, y, yp, pt);
    nfe = 1;

    if ( *t == tout )
    {
        return 2;
    }
}

if ( init == 0 )
{
    init = 1;
    h = r4_abs ( dt );
    toln = 0.0;

```

```

for ( k = 0; k < neqn; k++ )
{
    tol = (*relerr) * r4_abs ( y[k] ) + abserr;
    if ( 0.0 < tol )
    {
        toln = tol;
        ypk = r4_abs ( yp[k] );
        if ( tol < ypk * pow ( h, 5 ) )
        {
            h = ( double ) pow ( ( double ) ( tol / ypk ), 0.
2 );
        }
    }
}

if ( toln <= 0.0 )
{
    h = 0.0;
}

h = r4_max ( h, 26.0 * eps * r4_max ( r4_abs ( *t ), r4
_abs ( dt ) ) );

if ( flag < 0 )
{
    flag_save = -2;
}
else
{
    flag_save = 2;
}
}
/*
    Set stepsize for integration in the direction from T to
    TOUT.
*/
h = r4_sign ( dt ) * r4_abs ( h );
/*
    Test to see if too many output points are being requested.
*/

```

```
    if ( 2.0 * r4_abs ( dt ) <= r4_abs ( h ) )
    {
        kop = kop + 1;
    }
/*
    Unnecessary frequency of output.
*/
    if ( kop == 100 )
    {
        kop = 0;
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 7;
    }
/*
    If we are too close to the output point, then simply ext
    rapolate and return.
*/
    if ( r4_abs ( dt ) <= 26.0 * eps * r4_abs ( *t ) )
    {
        *t = tout;
        for ( i = 0; i < neqn; i++ )
        {
            y[i] = y[i] + dt * yp[i];
        }
        f ( *t, y, yp, pt );
        nfe = nfe + 1;

        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 2;
    }
/*
    Initialize the output point indicator.
*/
```

```

    output = 0;
/*
    To avoid premature underflow in the error tolerance
    function,
    scale the error tolerances.
*/
    scale = 2.0 / (*relerr);
    ae = scale * abserr;
/*
    Step by step integration.
*/
    for ( ; ; )
    {
        hfaild = 0;
/*
        Set the smallest allowable stepsize.
*/
        hmin = 26.0 * eps * r4_abs ( *t );
/*
        Adjust the stepsize if necessary to hit the output point.

        Look ahead two steps to avoid drastic changes in the step
        size and
        thus lessen the impact of output points on the code.
*/
        dt = tout - *t;

        if ( 2.0 * r4_abs ( h ) <= r4_abs ( dt ) )
        {
        }
        else
/*
        Will the next successful step complete the integration
        to the output point?
*/
        {
            if ( r4_abs ( dt ) <= r4_abs ( h ) )
            {
                output = 1;
                h = dt;
            }
        }
    }

```

```

        else
        {
            h = 0.5 * dt;
        }
    }
/*
Here begins the core integrator for taking a single step.

The tolerances have been scaled to avoid premature underflow in
computing the error tolerance function ET.
To avoid problems with zero crossings, relative error is
measured
using the average of the magnitudes of the solution at the
beginning and end of a step.
The error estimate formula has been grouped to control
loss of
significance.

To distinguish the various arguments, H is not permitted
to become smaller than 26 units of roundoff in T.
Practical limits on the change in the stepsize are enforced to
smooth the stepsize selection process and to avoid excessive
chattering on problems having discontinuities.
To prevent unnecessary failures, the code uses 9/10 the
stepsize
it estimates will succeed.

After a step failure, the stepsize is not allowed to increase for
the next attempted step. This makes the code more efficient on
problems having discontinuities and more effective in general
since local extrapolation is being used and extra caution seems
warranted.

Test the number of derivative function evaluations.

```



```

    If okay, try to advance the integration from T to T+H.
*/
    for ( ; ; )
    {
/*
    Have we done too much work?
*/
        if ( MAXNFE < nfe )
        {
            kflag = 4;
            free ( f1 );
            free ( f2 );
            free ( f3 );
            free ( f4 );
            free ( f5 );
            return 4;
        }
/*
    Advance an approximate solution over one step of length
    H.
*/
        r4_fehl ( f, pt, neqn, y, *t, h, yp, f1, f2, f3, f4,
            f5, f1 );
        nfe = nfe + 5;
/*
    Compute and test allowable tolerances versus local error
    estimates
    and remove scaling of tolerances.  The relative error is
    measured with respect to the average of the magnitudes of
    the
    solution at the beginning and end of the step.
*/
        eeoet = 0.0;

        for ( k = 0; k < neqn; k++ )
        {
            et = r4_abs ( y[k] ) + r4_abs ( f1[k] ) + ae;

            if ( et <= 0.0 )
            {
                free ( f1 );
            }
        }
    }
}

```

```

        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 5;
    }

    ee = r4_abs
    ( ( -2090.0 * yp[k]
      + ( 21970.0 * f3[k] - 15048.0 * f4[k] )
      )
    + ( 22528.0 * f2[k] - 27360.0 * f5[k] )
    );

    eeoet = r4_max ( eeoet, ee / et );

}

esttol = r4_abs ( h ) * eeoet * scale / 752400.0;

if ( esttol <= 1.0 )
{
    break;
}

/*
    Unsuccessful step.  Reduce the stepsize, try again.
    The decrease is limited to a factor of 1/10.
*/
    hfaild = 1;
    output = 0;

    if ( esttol < 59049.0 )
    {
        s = 0.9 / ( double ) pow ( ( double ) esttol, 0.2 )
;
    }
    else
    {
        s = 0.1;
    }
}

```

```

    h = s * h;

    if ( r4_abs ( h ) < hmin )
    {
        kflag = 6;
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 6;
    }

}

/*
We exited the loop because we took a successful step.
Store the solution for T+H, and evaluate the derivative
there.
*/
*t = *t + h;
for ( i = 0; i < neqn; i++ )
{
    y[i] = f1[i];
}
f ( *t, y, yp, pt );
nfe = nfe + 1;

/*
Choose the next stepsize. The increase is limited to a
factor of 5.
If the step failed, the next stepsize is not allowed to
increase.
*/
if ( 0.0001889568 < esttol )
{
    s = 0.9 / ( double ) pow ( ( double ) esttol, 0.2 );
}
else
{
    s = 5.0;
}

```

```

        if ( hfaild )
        {
            s = r4_min ( s, 1.0 );
        }

        h = r4_sign ( h ) * r4_max ( s * r4_abs ( h ), hmin );
/*
    End of core integrator

    Should we take another step?
*/
    if ( output )
    {
        *t = tout;
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 2;
    }

    if ( flag <= 0 )
    {
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return (-2);
    }

}

# undef MAXNFE
}

/*****
    *****/

double r4_sign ( double x )

/*****
    *****/

```

```
*****/
/*
Purpose:

    R4_SIGN returns the sign of an R4.

Licensing:

    This code is distributed under the GNU LGPL license.

Modified:

    08 May 2006

Author:

    John Burkardt

Parameters:

    Input, double X, the number whose sign is desired.

    Output, double R4_SIGN, the sign of X.
*/
{
    double value;

    if ( x < 0.0 )
    {
        value = -1.0;
    }
    else
    {
        value = 1.0;
    }
    return value;
}
/*****
*****/

double r8_abs ( double x )
```

```

/*****
    *****/
/*
Purpose:

    R8_ABS returns the absolute value of an R8.

Licensing:

    This code is distributed under the GNU LGPL license.

Modified:

    07 May 2006

Author:

    John Burkardt

Parameters:

    Input, double X, the quantity whose absolute value is
    desired.

    Output, double R8_ABS, the absolute value of X.
*/
{
    double value;

    if ( 0.0 <= x )
    {
        value = x;
    }
    else
    {
        value = - x;
    }
    return value;
}
/*****/

```

```

*****/

double r8_epsilon ( void )

/*****
*****/
/*
Purpose:

    R8_EPSILON returns the R8 round off unit.

Discussion:

    R8_EPSILON is a number R which is a power of 2 with the
    property that,
    to the precision of the computer's arithmetic,
         $1 < 1 + R$ 
    but
         $1 = ( 1 + R / 2 )$ 

Licensing:

    This code is distributed under the GNU LGPL license.

Modified:

    08 May 2006

Author:

    John Burkardt

Parameters:

    Output, double R8_EPSILON, the R8 round-off unit.
*/
{
    double r;

    r = 1.0;

```

```

while ( 1.0 < ( double ) ( 1.0 + r ) )
{
    r = r / 2.0;
}
r = 2.0 * r;

return r;
}
/*****
*****/

```

```

void r8_fehl ( void f ( double t, double y[], double yp[],
    void* pt ), void* pt, int neqn,
    double y[], double t, double h, double yp[], double f1[],
    double f2[],
    double f3[], double f4[], double f5[], double s[] )

```

```

/*****
*****/

```

```

/*

```

Purpose:

R8_FEHL takes one Fehlberg fourth-fifth order step.

Discussion:

This [version](#) of the routine uses DOUBLE real arithmetic.

This routine integrates a system of NEQN first order ordinary differential equations of the form

$$dY(i)/dT = F(T, Y(1:NEQN))$$

where the initial values Y and the initial derivatives YP are specified at the starting point T.

The routine advances the solution over the fixed step H and returns the fifth order (sixth order accurate locally) solution approximation at T+H in array S.

The formulas have been grouped to control loss of significance.

The routine should be called with an H not smaller than 13 units of roundoff in T so that the various independent arguments can be distinguished.

Licensing:

This code is distributed under the GNU LGPL license.

Modified:

27 March 2004

Author:

Original FORTRAN77 [version](#) by Herman Watts, Lawrence Shampine.

C++ [version](#) by John Burkardt.

Reference:

Erwin Fehlberg,
Low-order Classical Runge-Kutta Formulas with Stepsize Control,
NASA Technical Report R-315, 1969.

Lawrence Shampine, Herman Watts, S Davenport,
Solving Non-stiff Ordinary Differential Equations - The State of the Art,
SIAM Review,
[Volume](#) 18, pages 376-411, 1976.

Parameters:

Input, external F, a user-supplied subroutine to evaluate the derivatives $Y'(T)$, of the form:

```
void f ( double t, double y[], double yp[], void* pt
)
```

Input, int NEQN, the number of equations to be integrated.

Input, double Y[NEQN], the current value of the dependent variable.

Input, double T, the current value of the independent variable.

Input, double H, the step size to take.

Input, double YP[NEQN], the current value of the derivative of the dependent variable.

Output, double F1[NEQN], F2[NEQN], F3[NEQN], F4[NEQN], F5[NEQN], derivative values needed for the computation.

Output, double S[NEQN], the estimate of the solution at T+H.

```
*/
{
    double ch;
    int i;

    ch = h / 4.0;

    for ( i = 0; i < neqn; i++ )
    {
        f5[i] = y[i] + ch * yp[i];
    }

    f ( t + ch, f5, f1, pt );

    ch = 3.0 * h / 32.0;

    for ( i = 0; i < neqn; i++ )
```

```
{
    f5[i] = y[i] + ch * ( yp[i] + 3.0 * f1[i] );
}

f ( t + 3.0 * h / 8.0, f5, f2, pt );

ch = h / 2197.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch *
        ( 1932.0 * yp[i]
        + ( 7296.0 * f2[i] - 7200.0 * f1[i] )
        );
}

f ( t + 12.0 * h / 13.0, f5, f3, pt );

ch = h / 4104.0;

for ( i = 0; i < neqn; i++ )
{
    f5[i] = y[i] + ch *
        (
            ( 8341.0 * yp[i] - 845.0 * f3[i] )
            + ( 29440.0 * f2[i] - 32832.0 * f1[i] )
        );
}

f ( t + h, f5, f4, pt );

ch = h / 20520.0;

for ( i = 0; i < neqn; i++ )
{
    f1[i] = y[i] + ch *
        (
            ( -6080.0 * yp[i]
            + ( 9295.0 * f3[i] - 5643.0 * f4[i] )
            )
            + ( 41040.0 * f1[i] - 28352.0 * f2[i] )
        )
    );
}
```

```

    );
}

f ( t + h / 2.0, f1, f5, pt );
/*
Ready to compute the approximate solution at T+H.
*/
ch = h / 7618050.0;

for ( i = 0; i < neqn; i++ )
{
    s[i] = y[i] + ch *
    (
        ( 902880.0 * yp[i]
          + ( 3855735.0 * f3[i] - 1371249.0 * f4[i] ) )
          + ( 3953664.0 * f2[i] + 277020.0 * f5[i] )
        );
}

return;
}
/*****
*****

double r8_max ( double x, double y )

/*****
*****

/*
Purpose:

    R8_MAX returns the maximum of two R8's.

Licensing:

    This code is distributed under the GNU LGPL license.

Modified:

    07 May 2006

```

Author:

John Burkardt

Parameters:

Input, double X, Y, the quantities to compare.

Output, double R8_MAX, the maximum of X and Y.

```

*/
{
  double value;

  if ( y < x )
  {
    value = x;
  }
  else
  {
    value = y;
  }
  return value;
}
/*****
      *****/

double r8_min ( double x, double y )

/*****
      *****/
/*

```

Purpose:

R8_MIN returns the minimum of two R8's.

Licensing:

This code is distributed under the GNU LGPL license.

Modified:

07 May 2006

Author:

John Burkardt

Parameters:

Input, double X, Y, the quantities to compare.

Output, double R8_MIN, the minimum of X and Y.

```

*/
{
  double value;

  if ( y < x )
  {
    value = y;
  }
  else
  {
    value = x;
  }
  return value;
}
/*****
*****

int r8_rkf45 ( void f ( double t, double y[], double yp[],
  void* pt ), void* pt, int neqn,
  double y[], double yp[], double *t, double tout, double *
  relerr,
  double abserr, int flag )

/*****
*****
/*

```

Purpose:

R8_RKF45 carries out the Runge-Kutta-Fehlberg method.

Discussion:

This [version](#) of the routine uses DOUBLE real arithmetic.

This routine is primarily designed to solve non-stiff and mildly stiff differential equations when derivative evaluations are inexpensive. It should generally not be used when the user is demanding high accuracy.

This routine integrates a system of NEQN first-order ordinary differential equations of the form:

$$dY(i)/dT = F(T, Y(1), Y(2), \dots, Y(NEQN))$$

where the $Y(1:NEQN)$ are given at T .

Typically the subroutine is used to integrate from T to $TOUT$ but it can be used as a one-step integrator to advance the solution a single step in the direction of $TOUT$. On return, the parameters in the call list are set for continuing the integration. The user has only to call again (and perhaps define a new value for $TOUT$).

Before the first call, the user must

- * supply the subroutine $F(T, Y, YP)$ to evaluate the right hand side;
and declare F in an EXTERNAL statement;
- * initialize the parameters:
 $NEQN, Y(1:NEQN), T, TOUT, RELERR, ABSERR, FLAG$.
In particular, T should initially be the starting po

int for integration,
Y should be the value of the initial conditions, and
FLAG should
normally be +1.

Normally, the user only sets the value of FLAG before
the first call, and
thereafter, the program manages the value. On the first
call, FLAG should
normally be +1 (or -1 for single step mode.) On normal
return, FLAG will
have been reset by the program to the value of 2 (or -2
in single
step mode), and the user can continue to call the routine
with that
value of FLAG.

(When the input magnitude of FLAG is 1, this indicates
to the program
that it is necessary to do some initialization work.
An input magnitude
of 2 lets the program know that that initialization can
be skipped,
and that useful information was computed earlier.)

The routine returns with all the information needed to
continue
the integration. If the integration reached TOUT, the
user need only
define a new TOUT and call again. In the one-step
integrator
mode, returning with FLAG = -2, the user must keep in
mind that
each step taken is in the direction of the current TOUT.
Upon
reaching TOUT, indicated by the output value of FLAG
switching to 2,
the user must define a new TOUT and reset FLAG to -2
to continue
in the one-step integrator mode.

In some cases, an error or difficulty occurs during a call. In that case, the output value of FLAG is used to indicate that there is a problem that the user must address. These values include:

* 3, integration was not completed because the input value of RELERR, the relative error tolerance, was too small. RELERR has been increased appropriately for continuing. If the user accepts the output value of RELERR, then simply reset FLAG to 2 and continue.

* 4, integration was not completed because more than MAXNFE derivative evaluations were needed. This is approximately (MAXNFE/6) steps. The user may continue by simply calling again. The function counter will be reset to 0, and another MAXNFE function evaluations are allowed.

* 5, integration was not completed because the solution vanished, making a pure relative error test impossible. The user must use a non-zero ABSERR to continue. Using the one-step integration mode for one step is a good way to proceed.

* 6, integration was not completed because the requested accuracy could not be achieved, even using the smallest allowable stepsize. The user must increase the error tolerances ABSERR or RELERR before continuing. It is also necessary to reset FLAG to 2 (or -2 when the one-step integration mode is being used). The occurrence of

FLAG = 6 indicates a trouble spot. The solution is changing

rapidly, or a singularity may be present. It often is inadvisable to continue.

* 7, it is likely that this routine is inefficient for solving

this problem. Too much output is restricting the natural stepsize

choice. The user should use the one-step integration mode with

the stepsize determined by the code. If the user insists upon

continuing the integration, reset FLAG to 2 before calling

again. Otherwise, execution will be terminated.

* 8, invalid input parameters, indicates one of the following:

NEQN <= 0;

T = TOUT and |FLAG| /= 1;

RELERR < 0 or ABSERR < 0;

FLAG == 0 or FLAG < -2 or 8 < FLAG.

Licensing:

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Modified:

27 March 2004

Author:

Original FORTRAN77 [version](#) by Herman Watts, Lawrence Shampine.

C++ [version](#) by John Burkardt.

Reference:

Erwin Fehlberg,
 Low-order Classical Runge-Kutta Formulas with Stepsize
 Control,
 NASA Technical Report R-315, 1969.

Lawrence Shampine, Herman Watts, S Davenport,
 Solving Non-stiff Ordinary Differential Equations - Th
 e State of the Art,
 SIAM Review,
[Volume 18](#), pages 376-411, 1976.

Parameters:

Input, external F, a user-supplied subroutine to evalu
 ate the
 derivatives $Y'(T)$, of the form:

```
void f ( double t, double y[], double yp[], void* pt
)
```

Input, int NEQN, the number of equations to be integrat
 ed.

Input/output, double Y[NEQN], the current solution vec
 tor at T.

Input/output, double YP[NEQN], the derivative of the
 current solution
 vector at T. The user should not set or alter this
 information!

Input/output, double *T, the current value of the indep
 endent variable.

Input, double TOUT, the output point at which solution
 is desired.

TOUT = T is allowed on the first call only, in which
 case the routine
 returns with FLAG = 2 if continuation is possible.

Input, double *RELERR, ABSERR, the relative and absolu

te error tolerances
for the local error test. At each step the code requires:

$\text{abs}(\text{local error}) \leq \text{RELERR} * \text{abs}(Y) + \text{ABSERR}$
for each component of the local error and the solution vector Y.

RELERR cannot be "too small". If the routine believes RELERR has been set too small, it will reset RELERR to an acceptable value and return immediately for user action.

Input, int FLAG, indicator for status of integration.
On the first call,
set FLAG to +1 for normal use, or to -1 for single step mode. On subsequent continuation steps, FLAG should be +2, or -2 for single step mode.

Output, int RKF45_D, indicator for status of integration. A value of 2 or -2 indicates normal progress, while any other value indicates a problem that should be addressed.

```
*/
{
# define MAXNFE 3000

static double abserr_save = -1.0;
double ae;
double dt;
double ee;
double eeoet;
double eps;
double esttol;
double et;
double *f1;
double *f2;
double *f3;
double *f4;
```

```
double *f5;
static int flag_save = -1000;
static double h = -1.0;
int hfaild;
double hmin;
int i;
static int init = -1000;
int k;
static int kflag = -1000;
static int kop = -1;
int mflag;
static int nfe = -1;
int output;
double relerr_min;
static double relerr_save = -1.0;
static double remin = 1.0E-12;
double s;
double scale;
double tol;
double toln;
double ypk;
/*
  Check the input parameters.
*/
eps = r8_epsilon ( );

if ( neqn < 1 )
{
  return 8;
}

if ( (*relerr) < 0.0 )
{
  return 8;
}

if ( abserr < 0.0 )
{
  return 8;
}
```

```

    if ( flag == 0 || 8 < flag || flag < -2 )
    {
        return 8;
    }

    mflag = abs ( flag );
/*
    Is this a continuation call?
*/
    if ( mflag != 1 )
    {
        if ( *t == tout && kflag != 3 )
        {
            return 8;
        }
    }
/*
    FLAG = -2 or +2:
*/
    if ( mflag == 2 )
    {
        if ( kflag == 3 )
        {
            flag = flag_save;
            mflag = abs ( flag );
        }
        else if ( init == 0 )
        {
            flag = flag_save;
        }
        else if ( kflag == 4 )
        {
            nfe = 0;
        }
        else if ( kflag == 5 && abserr == 0.0 )
        {
            exit ( 1 );
        }
        else if ( kflag == 6 && (*relerr) <= relerr_save &&
abserr <= abserr_save )
        {
            exit ( 1 );
        }
    }

```

```
    }
  }
/*
  FLAG = 3, 4, 5, 6, 7 or 8.
*/
  else
  {
    if ( flag == 3 )
    {
      flag = flag_save;
      if ( kflag == 3 )
      {
        mflag = abs ( flag );
      }
    }
    else if ( flag == 4 )
    {
      nfe = 0;
      flag = flag_save;
      if ( kflag == 3 )
      {
        mflag = abs ( flag );
      }
    }
    else if ( flag == 5 && 0.0 < abserr )
    {
      flag = flag_save;
      if ( kflag == 3 )
      {
        mflag = abs ( flag );
      }
    }
  }
/*
  Integration cannot be continued because the user did not
  respond to
  the instructions pertaining to FLAG = 5, 6, 7 or 8.
*/
  else
  {
    exit ( 1 );
  }
```

```

    }
}
/*
    Save the input value of FLAG.
    Set the continuation flag KFLAG for subsequent input che
    cking.
*/
    flag_save = flag;
    kflag = 0;
/*
    Save RELERR and ABSERR for checking input on subsequent
    calls.
*/
    relerr_save = (*relerr);
    abserr_save = abserr;
/*
    Restrict the relative error tolerance to be at least

    2*EPS+REMIN

    to avoid limiting precision difficulties arising from
    impossible
    accuracy requests.
*/
    relerr_min = 2.0 * r8_epsilon ( ) + remin;
/*
    Is the relative error tolerance too small?
*/
    if ( (*relerr) < relerr_min )
    {
        (*relerr) = relerr_min;
        kflag = 3;
        return 3;
    }

    dt = tout - *t;
/*
    Initialization:

    Set the initialization completion indicator, INIT;
    set the indicator for too many output points, KOP;

```



```

    evaluate the initial derivatives
    set the counter for function evaluations, NFE;
    estimate the starting stepsize.
*/
f1 = ( double * ) malloc ( neqn * sizeof ( double ) );
f2 = ( double * ) malloc ( neqn * sizeof ( double ) );
f3 = ( double * ) malloc ( neqn * sizeof ( double ) );
f4 = ( double * ) malloc ( neqn * sizeof ( double ) );
f5 = ( double * ) malloc ( neqn * sizeof ( double ) );

if ( mflag == 1 )
{
    init = 0;
    kop = 0;
    f ( *t, y, yp, pt );
    nfe = 1;

    if ( *t == tout )
    {
        return 2;
    }
}

if ( init == 0 )
{
    init = 1;
    h = r8_abs ( dt );
    tol = 0.0;

    for ( k = 0; k < neqn; k++ )
    {
        tol = (*relerr) * r8_abs ( y[k] ) + abserr;
        if ( 0.0 < tol )
        {
            tol = tol;
            ypk = r8_abs ( yp[k] );
            if ( tol < ypk * pow ( h, 5 ) )
            {
                h = pow ( ( tol / ypk ), 0.2 );
            }
        }
    }
}

```

```

    }
}

if ( tol_n <= 0.0 )
{
    h = 0.0;
}

h = r8_max ( h, 26.0 * eps * r8_max ( r8_abs ( *t ), r8
_abs ( dt ) ) );

if ( flag < 0 )
{
    flag_save = -2;
}
else
{
    flag_save = 2;
}
}
/*
Set stepsize for integration in the direction from T to
TOUT.
*/
h = r8_sign ( dt ) * r8_abs ( h );
/*
Test to see if too many output points are being requested.
*/
if ( 2.0 * r8_abs ( dt ) <= r8_abs ( h ) )
{
    kop = kop + 1;
}
/*
Unnecessary frequency of output.
*/
if ( kop == 100 )
{
    kop = 0;
    free ( f1 );
    free ( f2 );
    free ( f3 );
}

```

```

        free ( f4 );
        free ( f5 );
        return 7;
    }
/*
    If we are too close to the output point, then simply ext
    rapolate and return.
*/
    if ( r8_abs ( dt ) <= 26.0 * eps * r8_abs ( *t ) )
    {
        *t = tout;
        for ( i = 0; i < neqn; i++ )
        {
            y[i] = y[i] + dt * yp[i];
        }
        f ( *t, y, yp, pt );
        nfe = nfe + 1;

        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 2;
    }
/*
    Initialize the output point indicator.
*/
    output = 0;
/*
    To avoid premature underflow in the error tolerance
    function,
    scale the error tolerances.
*/
    scale = 2.0 / (*relerr);
    ae = scale * abserr;
/*
    Step by step integration.
*/
    for ( ; ; )
    {

```

```

    hfaild = 0;
/*
    Set the smallest allowable stepsize.
*/
    hmin = 26.0 * eps * r8_abs ( *t );
/*
    Adjust the stepsize if necessary to hit the output point.

    Look ahead two steps to avoid drastic changes in the step
    size and
    thus lessen the impact of output points on the code.
*/
    dt = tout - *t;

    if ( 2.0 * r8_abs ( h ) <= r8_abs ( dt ) )
    {
    }
    else
/*
    Will the next successful step complete the integration
    to the output point?
*/
    {
        if ( r8_abs ( dt ) <= r8_abs ( h ) )
        {
            output = 1;
            h = dt;
        }
        else
        {
            h = 0.5 * dt;
        }
    }
/*
    Here begins the core integrator for taking a single step.

    The tolerances have been scaled to avoid premature underf
    low in
    computing the error tolerance function ET.
    To avoid problems with zero crossings, relative error is

```

measured
 using the average of the magnitudes of the solution at the
 beginning and end of a step.
 The error estimate formula has been grouped to control
 loss of
 significance.

To distinguish the various arguments, H is not permitted
 to become smaller than 26 units of roundoff in T.
 Practical limits on the change in the stepsize are enforced to
 smooth the stepsize selection process and to avoid excessive
 chattering on problems having discontinuities.
 To prevent unnecessary failures, the code uses 9/10 the
 stepsize
 it estimates will succeed.

After a step failure, the stepsize is not allowed to increase for
 the next attempted step. This makes the code more efficient on
 problems having discontinuities and more effective in general
 since local extrapolation is being used and extra caution seems
 warranted.

Test the number of derivative function evaluations.
 If okay, try to advance the integration from T to T+H.

```
*/
    for ( ; ; )
    {
/*
    Have we done too much work?
*/
        if ( MAXNFE < nfe )
        {
            kflag = 4;
            free ( f1 );
            free ( f2 );
            free ( f3 );
```

```

        free ( f4 );
        free ( f5 );
        return 4;
    }
/*
    Advance an approximate solution over one step of length
    H.
*/
    r8_fehl ( f, pt, neqn, y, *t, h, yp, f1, f2, f3, f4,
f5, f1 );
    nfe = nfe + 5;
/*
    Compute and test allowable tolerances versus local error
    estimates
    and remove scaling of tolerances. The relative error is
    measured with respect to the average of the magnitudes of
    the
    solution at the beginning and end of the step.
*/
    eeoet = 0.0;

    for ( k = 0; k < neqn; k++ )
    {
        et = r8_abs ( y[k] ) + r8_abs ( f1[k] ) + ae;

        if ( et <= 0.0 )
        {
            free ( f1 );
            free ( f2 );
            free ( f3 );
            free ( f4 );
            free ( f5 );
            return 5;
        }

        ee = r8_abs
        ( ( -2090.0 * yp[k]
          + ( 21970.0 * f3[k] - 15048.0 * f4[k] )
          )
        + ( 22528.0 * f2[k] - 27360.0 * f5[k] )
        );
    }

```

```

        eeoet = r8_max ( eeoet, ee / et );

    }

    esttol = r8_abs ( h ) * eeoet * scale / 752400.0;

    if ( esttol <= 1.0 )
    {
        break;
    }

/*
    Unsuccessful step.  Reduce the stepsize, try again.
    The decrease is limited to a factor of 1/10.
*/
    hfaild = 1;
    output = 0;

    if ( esttol < 59049.0 )
    {
        s = 0.9 / pow ( esttol, 0.2 );
    }
    else
    {
        s = 0.1;
    }

    h = s * h;

    if ( r8_abs ( h ) < hmin )
    {
        kflag = 6;
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 6;
    }

}

```

```

/*
  We exited the loop because we took a successful step.
  Store the solution for T+H, and evaluate the derivative
  there.
*/
  *t = *t + h;
  for ( i = 0; i < neqn; i++ )
  {
    y[i] = f1[i];
  }
  f ( *t, y, yp, pt );
  nfe = nfe + 1;
/*
  Choose the next stepsize. The increase is limited to a
  factor of 5.
  If the step failed, the next stepsize is not allowed to
  increase.
*/
  if ( 0.0001889568 < esttol )
  {
    s = 0.9 / pow ( esttol, 0.2 );
  }
  else
  {
    s = 5.0;
  }

  if ( hfaild )
  {
    s = r8_min ( s, 1.0 );
  }

  h = r8_sign ( h ) * r8_max ( s * r8_abs ( h ), hmin );
/*
  End of core integrator

  Should we take another step?
*/
  if ( output )
  {
    *t = tout;
  }

```



```

        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return 2;
    }

    if ( flag <= 0 )
    {
        free ( f1 );
        free ( f2 );
        free ( f3 );
        free ( f4 );
        free ( f5 );
        return (-2);
    }

}

# undef MAXNFE
}

/*****
*****/

double r8_sign ( double x )

/*****
*****/

/*
Purpose:

    R8_SIGN returns the sign of an R8.

Licensing:

    This code is distributed under the GNU LGPL license.

Modified:

    08 May 2006

```

Author:

John Burkardt

Parameters:

Input, double X, the number whose sign is desired.

Output, double R8_SIGN, the sign of X.

```

*/
{
    double value;

    if ( x < 0.0 )
    {
        value = -1.0;
    }
    else
    {
        value = 1.0;
    }
    return value;
}
/*****
    *****/

void timestamp ( void )

/*****
    *****/
/*

```

Purpose:

TIMESTAMP prints the current YMDHMS date as a time stamp.

Example:

31 May 2001 09:45:54 AM

Licensing:

This code is distributed under the GNU LGPL license.

Modified:

24 September 2003

Author:

John Burkardt

Parameters:

None

```
*/  
{  
# define TIME_SIZE 40  
  
static char time_buffer[TIME_SIZE];  
const struct tm *tm;  
size_t len;  
time_t now;  
  
now = time ( NULL );  
tm = localtime ( &now );  
  
len = strftime ( time_buffer, TIME_SIZE, "%d %B %Y %I:%M:  
%S %p", tm );  
  
printf ( "%s\n", time_buffer );  
  
return;  
# undef TIME_SIZE  
}
```

References