

$$1. y' = 1 + \frac{y}{t} + \left(\frac{y}{t}\right)^2$$

$$y = t \tan(\ln t) \quad y(1) = 0$$

$$a) h = 0.1 \quad t_0 = 1$$

$$y(t_{i+1}) = y(t_i) + h y' \big|_{t=t_i}$$

	Euler's method	Exact value	absolute error	relative error
1.1	0.1	0.1051598158	0.0051598158	4.9066%
1.2	0.2099173554	0.2212427728	0.0113254146	5.119%
1.3	0.3304705583	0.3491211323	0.018650574	5.3421%
1.4	0.4623535474	0.4896816638	0.0273281164	5.5808%
1.5	0.6062884744	0.6438753319	0.0375868575	5.8381%
1.6	0.7630444872	0.8127527406	0.0497082534	6.0072%
1.7	0.9334750298	0.992474129	0.0640190992	6.418%
1.8	1.118536732	1.19943864	0.080901908	6.745%
1.9	1.319292612	1.420115837	0.100823225	7.0996%
2	1.536943276	1.661281756	0.12433848	7.4845%
2.1	1.772845306	1.924966651	0.152116345	7.9023%
2.2	2.028535909	2.213501813	0.184965904	8.3563%
2.3	2.305761879	2.527633322	0.223871443	8.8499%
2.4	2.606514056	2.87655142	0.270037364	9.3875%
2.5	2.933068731	3.258015365	0.324946624	9.9738%
2.6	3.288037755	3.678475371	0.390437576	10.614%

$$(b) y' = 1 + \frac{y}{t} + \left(\frac{y}{t}\right)^2 \quad \frac{dy}{dt} = \frac{-y(t+2y)}{t^3}$$

$$\Rightarrow y(t_{i+1}) = y(t_i) + h \left(1 + \frac{y}{t} + \left(\frac{y}{t}\right)^2\right) + \frac{h^2}{2} \left[-\frac{y(t+2y)}{t^3} + \left(1 + \frac{y}{t} + \left(\frac{y}{t}\right)^2\right)\left(\frac{1}{t} + \frac{2y}{t^2}\right)\right]$$

這項計算法

$$= y(t_i) + \left[h + \frac{h^2}{2} \left(\frac{1}{t} + \frac{2y}{t^2}\right)\right] \left(1 + \frac{y}{t} + \left(\frac{y}{t}\right)^2\right) - \frac{h^2 y(t+2y)}{t^3}$$

Taylor's method of order 2		abs error	relative error
1.1	0.105	0.0001598158	0.15197%
1.2	0.2209586017	0.0002841711	0.12844%
1.3	0.3487845489	0.0003365834	0.09641%
1.4	0.4893859088	0.0000295755	0.0604%
1.5	0.643798549	0.0000147472	0.0229%
1.6	0.8128921832	0.00001194426	0.0147%
1.7	0.9980094906	0.00005153616	0.05167%
1.8	1.2004896959	0.00010510559	0.08763%
1.9	1.4218543498	0.00017385128	0.12242%
2	1.6638732534	0.0002550728	0.15354%
2.1	1.9285876653	0.00036260143	0.18837%
2.2	2.2183628353	0.00048607223	0.21959%
2.3	2.5359506706	0.00063173486	0.24973%
2.4	2.8845725552	0.00080211052	0.27884%
2.5	3.2680164651	0.00100011001	0.30697%
2.6	3.6907660432	0.00122909122	0.33413%

$$2. \quad u_1' = 9u_1 + 24u_2 + 5\cos t - \frac{1}{3}\sin t \quad u_1(0) = \frac{4}{3}$$

$$u_2' = -24u_1 - 5u_2 - 9\cos t + \frac{1}{3}\sin t \quad u_2(0) = \frac{2}{3}$$

$$u_1 = 2e^{-3t} - e^{-39t} + \frac{1}{3}\cos t \quad u_2 = -e^{-3t} + 2e^{-39t} - \frac{1}{3}\cos t$$

--- Runge-Kutta 4階, h = 0.1 ---

t	u1 (RK4)	u1 (Exact)	Error(u1)	u2 (RK4)	u2 (Exact)	Error(u2)
0.00	1.333333	1.333333	0.00e+00	0.666667	0.666667	1.11e-16
0.10	-3.052437	1.793063	4.85e+00	8.989305	-1.032002	1.00e+01
0.20	-23.847795	1.423902	2.53e+01	51.192704	-0.874681	5.21e+01
0.30	-130.165202	1.131577	1.31e+02	269.269193	-0.724999	2.70e+02
0.40	-680.231485	0.909409	6.81e+02	1399.368584	-0.608214	1.40e+03
0.50	-3531.299585	0.738788	3.53e+03	7258.241839	-0.515658	7.26e+03
0.60	-18312.795052	0.605710	1.83e+04	37634.955483	-0.440411	3.76e+04
0.70	-94951.331907	0.499860	9.50e+04	195131.871735	-0.377404	1.95e+05
0.80	-492306.465639	0.413671	4.92e+05	1011721.872078	-0.322954	1.01e+06
0.90	-2552513.623867	0.341614	2.55e+06	5245578.826590	-0.274409	5.25e+06
1.00	-13234278.789168	0.279675	1.32e+07	27197287.206587	-0.229888	2.72e+07

--- Runge-Kutta 4階, h = 0.05 ---

t	u1 (RK4)	u1 (Exact)	Error(u1)	u2 (RK4)	u2 (Exact)	Error(u2)
0.00	1.333333	1.333333	0.00e+00	0.666667	0.666667	1.11e-16
0.05	1.721880	1.912059	1.90e-01	-0.499599	-0.909077	4.09e-01
0.10	1.726915	1.793063	6.61e-02	-0.832598	-1.032002	1.99e-01
0.15	1.617161	1.601967	1.52e-02	-0.890373	-0.961459	7.11e-02
0.20	1.481687	1.423902	5.78e-02	-0.861042	-0.874681	1.36e-02
0.25	1.348945	1.267646	8.13e-02	-0.807505	-0.795221	1.23e-02
0.30	1.227063	1.131577	9.55e-02	-0.750341	-0.724999	2.53e-02
0.35	1.117478	1.012999	1.04e-01	-0.695886	-0.663060	3.28e-02
0.40	1.019525	0.909409	1.10e-01	-0.645732	-0.608214	3.75e-02
0.45	0.931977	0.818630	1.13e-01	-0.599934	-0.559389	4.05e-02
0.50	0.853541	0.738788	1.15e-01	-0.558092	-0.515658	4.24e-02
0.55	0.783017	0.668275	1.15e-01	-0.519706	-0.476225	4.35e-02
0.60	0.719337	0.605710	1.14e-01	-0.484290	-0.440411	4.39e-02
0.65	0.661560	0.549909	1.12e-01	-0.451407	-0.407635	4.38e-02
0.70	0.608868	0.499860	1.09e-01	-0.420673	-0.377404	4.33e-02
0.75	0.560547	0.454695	1.06e-01	-0.391754	-0.349296	4.25e-02
0.80	0.515980	0.413671	1.02e-01	-0.364365	-0.322954	4.14e-02
0.85	0.474633	0.376158	9.85e-02	-0.338259	-0.298076	4.02e-02
0.90	0.436043	0.341614	9.44e-02	-0.313226	-0.274409	3.88e-02
0.95	0.399812	0.309583	9.02e-02	-0.289089	-0.251739	3.74e-02
1.00	0.365600	0.279675	8.59e-02	-0.265698	-0.229888	3.58e-02