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In [47]: import matplotlib.pyplot as plt
import numpy as np
import math

# Here we will again do example 7.1 page 250, Chapter 7 in the book
# of Kiusalaas J. Numerical methods in Engineering with Python 3. But now the
# 4th order Runge-Kutta method is implemented in addition to the Euler method.
# So we will be able to compare the methods and the exact solution.

# The first order differential equation is  $dy/dx+4y=x^2$ ,  $y(0)=1$ .
#  $dy/dx = f(x,y)$  where  $f(x,y)=x^2-4y$ 
# Let tend be 1.0 seconds. Start with  $h = 0.5$ , then  $h = 0.2, 0.1, 0.05, 0.01$  and
# compare how Runge Kutta4 and Euler method converges
# toward the exact solution

h = 0.5
xstart = 0
xend = 1

X=[]
Yexact=[]
Yeuler=[]
Yrunge4=[]

# Save the initial condition  $y(0)=1$  in the arrays

x = xstart
yexact = 1
yeuler = 1
yrunge = 1

X.append(x)
Yexact.append(yexact)
Yeuler.append(yeuler)
Yrunge4.append(yrunge)

while (x<xend):

    h = min(h,xend-x) # In case we have to reduce the timestep in the end
                        # to fit the simulation time interval.

    # Here comes the implementation of the Euler method

    yeuler = yeuler+h*(x**2-4*yeuler)

    # Here comes the implementation of the 4th order Runge Kutta method.
    # Recipe see equation 7.10 page 255 in Jan Kiusalaas book.

    K0 = h*(x**2-4*yrunge)
    K1 = h*((x+0.5*h)**2-4*(yrunge+0.5*K0))
    K2 = h*((x+0.5*h)**2-4*(yrunge+0.5*K1))
    K3 = h*((x+h)**2-4*(yrunge+K2))

    yrunge = yrunge+1/6*(K0+2*K1+2*K2+K3) # This is the same as writing
                                           #  $y_{new} = y_{old} + something$ 

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# Update x and also calculate the exact solution

x = x+h

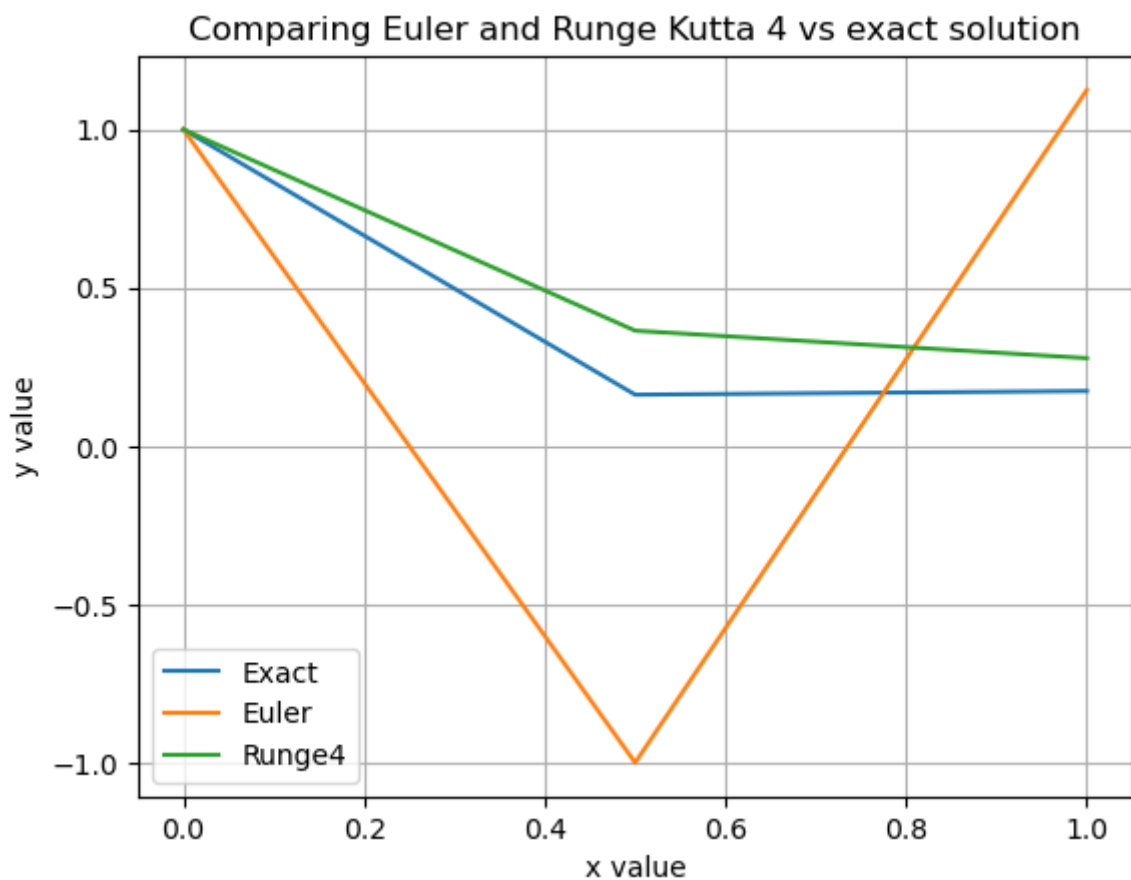
yexact= 31/32*math.exp(-4*x)+1/4*x**2-1/8*x+1/32

X.append(x)
Yexact.append(yexact)
Yeuler.append(yeuler)
Yrunge4.append(yrunge4)

plt.plot(X,Yexact,X,Yeuler,X,Yrunge4)
plt.title('Comparing Euler and Runge Kutta 4 vs exact solution')
plt.grid(True)
plt.xlabel('x value')
plt.ylabel('y value')
plt.legend(['Exact', 'Euler', 'Runge4'])
plt.show()

print(f'Change h from h = 0.5 to 0.2, 0.1, 0.05!'
      ' Which method converges fastest towards the exact solution?')

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Change h from h = 0.5 to 0.2, 0.1, 0.05! Which method converges fastest towards the exact solution?

In []: