

## Section 10: Numerical analysis part:

exact method (مشرعيا في)

$$y' = x\sqrt{y}$$

القائيل

$$y(2) = 1$$

$$y(3) = ?$$

$$y = \frac{1}{16} x^4 \Rightarrow y(3) = 5.06$$

①  $x_0 = 2$   $y_0 = 1$   $\Rightarrow y_n = ?$   $x_n = 3$

②  $y' = F(x, y)$

③  $h$ : step size  $\Rightarrow h = \frac{x_n - x_0}{n}$

④  $n$ : no of steps  $\Rightarrow n = \frac{x_n - x_0}{h}$

Euler method

$$y_{n+1} = y_n + \Delta y$$

$$\Delta y = h f(x, y)$$

$x=2$  step =  $h$   $x=3$

$n$	$x_n$	$y_n$	$\Delta y = hf = 0.2 \times \sqrt{y}$	$y_{n+1}$
0	2	1	$0.2 \times 2 \sqrt{1} = 0.4$	$1.4 \Rightarrow (0.4 + 1)$
1	$2 + h = 2.2$	1.4	$0.2(2.2)\sqrt{1.4} = 0.5206$	$0.5206 + 1.4$
2	$2 + 2h = 2.4$	$\checkmark$	$\checkmark$	$\checkmark \checkmark$
3	2.6	$\checkmark \checkmark$	$\checkmark \checkmark \checkmark$	$\checkmark \checkmark \checkmark$
4	2.8			
5	3	$\checkmark$		

don't need

the answer

$$y(3) = y_5 = 4.4579$$

$$\text{error} = |y(3) - y_5| = \left| \frac{1}{16} (3)^4 - 4.4579 \right|$$

\* If we need to calculate the error she will give us the exact solution

\* easy approximation, less accuracy

\* we can increase accuracy by more steps or lower step size

\* you pick your error depending on your application

exp:  $h = 0.2 \Rightarrow \text{error} \approx 0.61$

$h = 0.1 \Rightarrow \text{error} \approx 0.31$

$\text{error} = O(h)$  i.e. proportional to  $h$

\* or increase accuracy using modified euler / improve or Runge-Kutta 4  $\propto h^4$