
Table of Contents

Worksheet 1	1
b)	2
c)	2
d)	5
e)	6

Worksheet 1

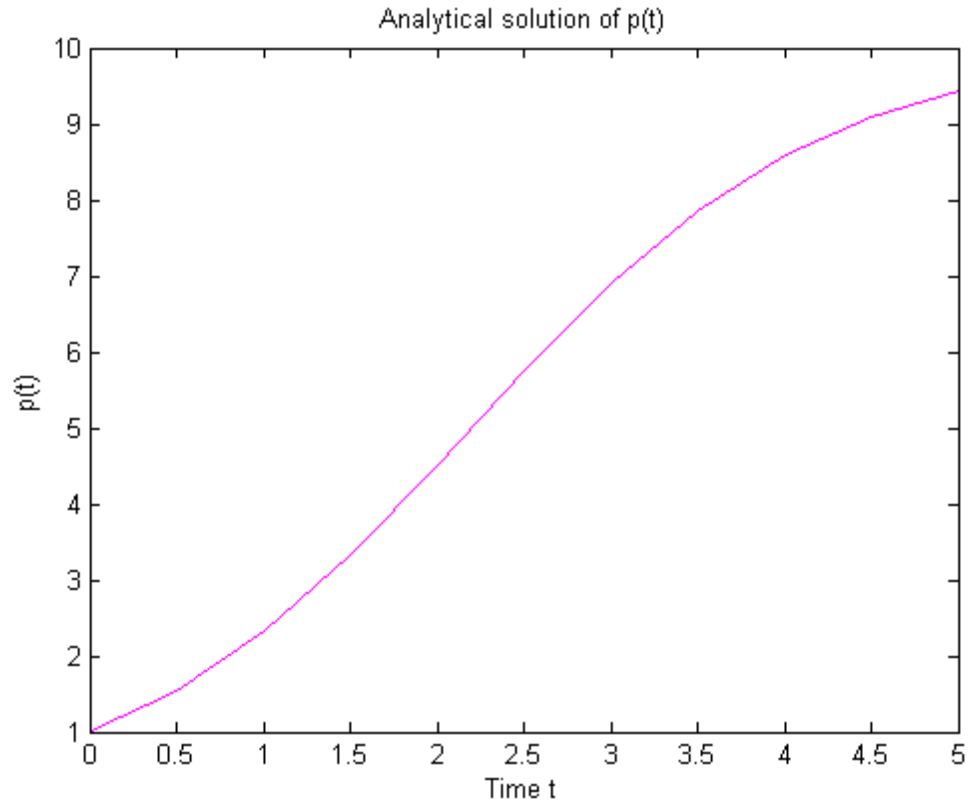
a) Use matlab to plot the function $p(t)$ in a graph. Instantiate time vector

```
dt = [1,1/2,1/4,1/8];  
t_end = 5;  
t = 0:dt(2):t_end;  
p = 10./(1+9.*exp(-t));
```

```
plot(t,p,'m-')  
xlabel('Time t')  
ylabel('p(t)')  
title('Analytical solution of p(t)')
```

```
fprintf('Program paused. Proceed with Task c). Press enter to continue.\n\n');  
pause;
```

Program paused. Proceed with Task c). Press enter to continue.



b)

see functions Euler.m, Heun.m, RungeKutta.m, (RKEuler.m)

c)

Derivative function of $p(t)$

```
eq1 = @(p)(1-(p/10))*p;  
y0 = 1;  
% Instantiate error vectors  
E_eul = zeros(1,length(dt));  
E_heu = zeros(1,length(dt));  
E_RK = zeros(1,length(dt));  
  
% Color definition matrix for graphs  
Color = {[1 1 0], [1 0 1], [0 1 1], [1 0 0], [0 1 0]};  
  
% Euler  
% all Euler approximation values are calculated along with the error E_eul  
for i=1:length(dt)  
t = 0:dt(i):t_end;  
p = 10./(1+9.*exp(-t));  
  
y = Euler(eq1,y0,dt(i),t_end);
```

```

E_eul(i) = sqrt((dt(i)/5)*sum((y-p).^2));
plot(t,y,'Color',Color{i},'LineStyle','-')
hold on
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the euler approximation to the analytical sol. on different steps.\n']);
E_eul
plot(t,p,'Color',Color{length(dt)+1},'LineStyle','-')
xlabel('Time t')
legend(strcat('Euler with dt =',' ',num2str(dt(1))),...
        strcat('Euler with dt =',' ',num2str(dt(2))),...
        strcat('Euler with dt =',' ',num2str(dt(3))),...
        strcat('Euler with dt =',' ',num2str(dt(4))),...
        'Analytical Solution', 'Location','northwest')
title(['Comparison of Euler approximations with respect to time step ' ...
        'and analytical solution.'])
hold off
fprintf('Program paused. Press enter to continue.\n\n');
pause;

% Heun
% All Heun function approximations are calculated and plotted as well as
% approximation values E_heu
for i=1:length(dt)
t = 0:dt(i):t_end;
p = 10./(1+9.*exp(-t));

y = Heun(eq1,y0,dt(i),t_end);
E_heu(i) = sqrt((dt(i)/5)*sum((y-p).^2));
plot(t,y,'Color',Color{i},'LineStyle','-')
hold on
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the heun approximation to the analytical sol. on different steps.\n']);
E_heu
% Plot Configuration
plot(t,p,'Color',Color{length(dt)+1},'LineStyle','-')
xlabel('Time t')
legend(strcat('Heun with dt =',' ',num2str(dt(1))),...
        strcat('Heun with dt =',' ',num2str(dt(2))),...
        strcat('Heun with dt =',' ',num2str(dt(3))),...
        strcat('Heun with dt =',' ',num2str(dt(4))),...
        'Analytical Solution', 'Location','northwest')
title(['Comparison of Heun approximations with respect to time step ' ...
        'and analytical solution.'])
hold off
fprintf('Program paused. Press enter to continue.\n\n');
pause;

% Runge-Kutta
% All Runge-Kutta approximations for given values are calculated and plotted
% along with error calculation E_RK
for i=1:length(dt)
t = 0:dt(i):t_end;

```

```

p = 10./(1+9.*exp(-t));

y = RungeKutta(eq1,y0,dt(i),t_end);
E_RK(i) = sqrt((dt(i)/5)*sum((y-p).^2));
plot(t,y,'Color',Color{i},'LineStyle','-')
hold on
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the RK4 approximation to the analytical sol. on different steps.\n']);
E_RK
% Plot Configuration
plot(t,p,'Color',Color{length(dt)+1},'LineStyle','-')
xlabel('Time t')
legend(strcat('Runge-Kutta with dt =',' ',num2str(dt(1))),...
       strcat('Runge-Kutta with dt =',' ',num2str(dt(2))),...
       strcat('Runge-Kutta with dt =',' ',num2str(dt(3))),...
       strcat('Runge-Kutta with dt =',' ',num2str(dt(4))),...
       'Analytical Solution', 'Location','northwest')
title(['Comparison of Runge-Kutta approximations with respect to ' ...
       'time step and analytical solution'])
hold off
fprintf('Program paused. Proceed with Task d). Press enter to continue.\n\n');
pause;

```

The following vector shows the errors obtained for comparing the euler app

E_eul =

Columns 1 through 3

0.778316794729438 0.382716683345925 0.189844548631259

Column 4

0.094511192576505

Program paused. Press enter to continue.

The following vector shows the errors obtained for comparing the heun app

E_heu =

Columns 1 through 3

0.274860456339433 0.071713282342125 0.018884377444475

Column 4

0.004882033620056

Program paused. Press enter to continue.

The following vector shows the errors obtained for comparing the RK4 appro

$E_{RK} =$

Columns 1 through 3

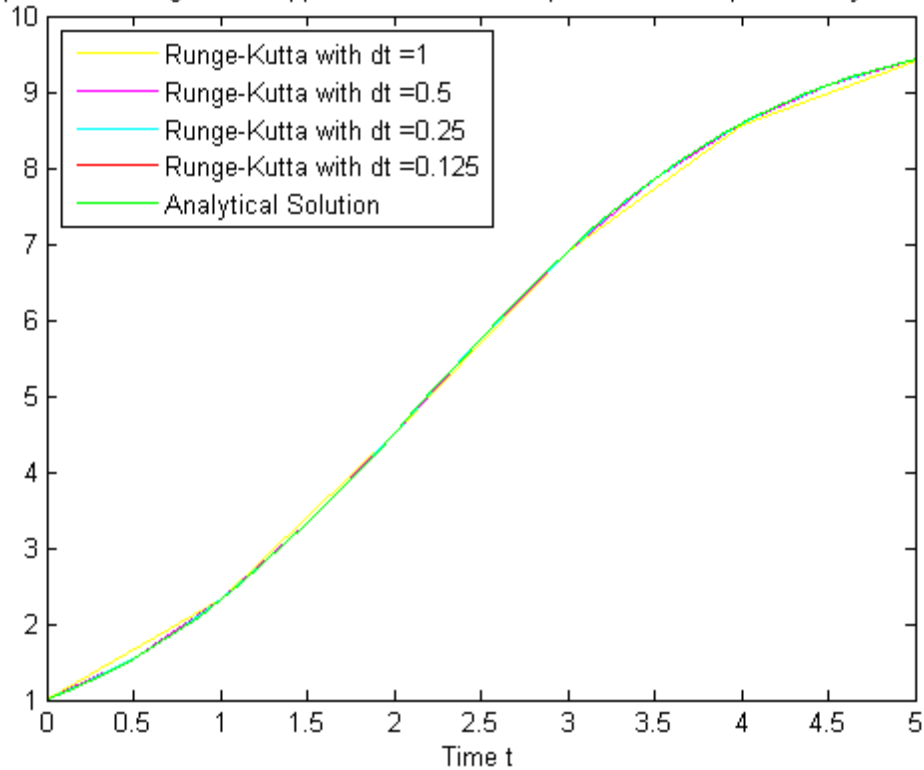
0.007894373573189 0.000522485844564 0.000034553781296

Column 4

0.000002233140232

Program paused. Proceed with Task d). Press enter to continue.

Comparison of Runge-Kutta approximations with respect to time step and analytical solution



d)

error reduction factor calculation for increase in frequency

```
factor_eul = zeros(1,length(dt)-1);  
factor_heu = zeros(1,length(dt)-1);  
factor_RK = zeros(1,length(dt)-1);  
  
for i=1:length(factor_eul)  
    factor_eul(i) = E_eul(i)/E_eul(i+1);  
    factor_heu(i) = E_heu(i)/E_heu(i+1);  
    factor_RK(i) = E_RK(i)/E_RK(i+1);  
end
```

```

end

factor_eul
factor_heu
factor_RK

fprintf('Program paused. Proceed with Task e). Press enter to continue.\n\n');
pause;

factor_eul =

    2.033663094916464    2.015947711457801    2.008699112304424

factor_heu =

    3.832769151858727    3.797492533337755    3.868137525086608

factor_RK =

    15.109258280065427    15.120945522170071    15.473180231698869

Program paused. Proceed with Task e). Press enter to continue.

```

e)

error calculation compared to best possible approximation Vector initialization and equation definition

```

eq1 = @(p)(1-(p/10))*p;
y0 = 1;
E_eul = zeros(1,length(dt));
E_heu = zeros(1,length(dt));
E_RK = zeros(1,length(dt));

% Color definition matrix for graphs
Color = {[1 1 0], [1 0 1], [0 1 1], [1 0 0], [0 1 0]};

% Euler
stepsize = 1;
for i=length(dt):-1:1
    ct = 1; %counter for for-loop
    y = Euler(eq1,y0,dt(i),t_end);
    diff_vec = zeros(1,length(y));
    if i == length(dt)
        p = y; % init of the p comparator vector for first repetition

        % p represents Euler with the highest time resolution
    end

    for j=1:stepsize:t_end/dt(length(dt))+1 % with different resolutions
        % come different vector
    end
end

```

```

                                % lengths. this for loop
                                % matches correct values in the
                                % various vectors

    diff_vec(ct) = p(j)-y(ct); % subtract from best result current
                                % result for corresponding value

    ct = ct + 1; % count on for y

end

E_eul(i) = sqrt((dt(i)/5)*sum((diff_vec).^2));
% Final deviation calculation
stepsize = stepsize * 2; % increases the step size for next iteration
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the euler approximation to the best Euler approx. on different steps.\n'
        E_eul
        'Program paused. Press enter to continue with Heun.\n\n']);
pause;

% Heun - see Euler for comments
stepsize = 1;
for i=length(dt):-1:1
    ct = 1;
    y = Heun(eq1,y0,dt(i),t_end);
    diff_vec = zeros(1,length(y));
    if i == length(dt)
        p = y;
    end
    for j=1:stepsize:t_end/dt(length(dt))+1
        diff_vec(ct) = p(j)-y(ct);
        ct = ct + 1;
    end
    E_heu(i) = sqrt((dt(i)/5)*sum((diff_vec).^2));
    stepsize = stepsize * 2;
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the Heun approximation to the best Heun approx. on different steps.\n'
        E_heu
        'Program paused. Press enter to continue Runge-Kutta.\n\n']);
pause;

% Runge-Kutta - see Euler for comments
stepsize = 1;
for i=length(dt):-1:1
    ct = 1;
    y = RungeKutta(eq1,y0,dt(i),t_end);
    diff_vec = zeros(1,length(y));
    if i == length(dt)
        p = y;

```

```

end
for j=1:stepsize:t_end/dt(length(dt))+1
    diff_vec(ct) = p(j)-y(ct);
    ct = ct + 1;
end
E_RK(i) = sqrt((dt(i)/5)*sum((diff_vec).^2));
stepsize = stepsize * 2;
end
fprintf(['The following vector shows the errors obtained for comparing '...
        'the RK4 approximation to the best RK4 approx. on different steps.\n']);
E_RK

fprintf('Program paused. Press enter to continue.\n\n');
pause;

    The following vector shows the errors obtained for comparing the euler app

E_eul =

    Columns 1 through 3

    0.686786187104003    0.288783327415189    0.095417074994865

    Column 4

    0

    Program paused. Press enter to continue with Heun.

    The following vector shows the errors obtained for comparing the Heun appr

E_heu =

    Columns 1 through 3

    0.270084627204589    0.066815372027406    0.013990380006809

    Column 4

    0

    Program paused. Press enter to continue Runge-Kutta.

    The following vector shows the errors obtained for comparing the RK4 appro

E_RK =

    Columns 1 through 3

    0.007892157260324    0.000520236879178    0.000032312975616

    Column 4

    0

```

Program paused. Press enter to continue.

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