

P-1

Q Use Taylor method of order 4 to approximate y and z at $t=0.1, 0.2$ for the following system of first order odes:

$$\frac{dy}{dt} = t + z \quad y(0) = 2$$

$$\frac{dz}{dt} = t - y^2 \quad z(0) = 1$$

Here $f(t, y, z) = t + z$

$$g(t, y, z) = t - y^2$$

and $h = 0.1$

$$t_0 = 0 \quad y_0 = 2 \quad z_0 = 1$$

$$t_1 = 0.1 \quad y_1 = ? \quad z_1 = ?$$

$$t_2 = 0.2 \quad y_2 = ? \quad z_2 = ?$$

For $i = 0$ to 1

$$y_{i+1} = y_i + h y_i' + \frac{h^2}{2!} y_i'' + \frac{h^3}{3!} y_i''' + \frac{h^4}{4!} y_i^{(iv)}$$

$$z_{i+1} = z_i + h z_i' + \frac{h^2}{2!} z_i'' + \frac{h^3}{3!} z_i''' + \frac{h^4}{4!} z_i^{(iv)}$$

$$y' = t + z$$

$$\begin{aligned} y'_0 &= t_0 + z_0 \\ &= 0 + 1 \\ &= 1 \end{aligned}$$

$$z' = t - y^2$$

$$\begin{aligned} z'_0 &= t_0 - y_0^2 \\ &= 0 - 2^2 \\ &= -4 \end{aligned}$$

$$y'' = 1 + z'$$

$$\begin{aligned} y''_0 &= 1 + z'_0 \\ &= 1 - 4 \\ &= -3 \end{aligned}$$

$$z'' = 1 - 2yy'$$

$$\begin{aligned} z''_0 &= 1 - 2y_0y'_0 \\ &= 1 - 2 \times 2 \times 1 \\ &= -3 \end{aligned}$$

$$y''' = z''$$

$$\begin{aligned} y'''_0 &= z''_0 \\ &= -3 \end{aligned}$$

$$z''' = -2yy'' - 2y'y'$$

$$\begin{aligned} z'''_0 &= -2y_0y''_0 - 2(y'_0)^2 \\ &= -2 \times 2 \times (-3) - 2(1)^2 \\ &= 10 \end{aligned}$$

$$\begin{aligned} y^{(iv)} &= z''' \\ &= 10 \end{aligned}$$

$$z^{(iv)} = -2yy''' - 2y'y'' - 4y'y''$$

$$= -2yy''' - 6y'y''$$

$$z^{(iv)}_0 = -2y_0y'''_0 - 6y'_0y''_0$$

$$\begin{aligned} &= -2 \times 2 \times (-3) - 6 \times 1 \times (-3) \\ &= 30 \end{aligned}$$

i=0

P-3

$$y_1 = y_0 + h y'_0 + \frac{h^2}{2!} y''_0 + \frac{h^3}{3!} y'''_0 + \frac{h^4}{4!} y^{(iv)}_0$$

$$y_1 = 2 + 0.1 * 1 + \frac{0.1^2}{2} * (-3) + \frac{0.1^3}{6} * (-3) + \frac{0.1^4}{24} * 10$$

$$= 2.08454$$

$$z_1 = z_0 + h z'_0 + \frac{h^2}{2!} z''_0 + \frac{h^3}{3!} z'''_0 + \frac{h^4}{4!} z^{(iv)}_0$$

$$= 1 + 0.1 * (-4) + \frac{0.1^2}{2} * (-3) + \frac{0.1^3}{6} * 10 + \frac{0.1^4}{24} * 30$$

$$= 0.58679$$

$$\begin{aligned}
 y_1' &= t_1 + z_1 \\
 &= 0.1 + 0.58679 \\
 &= 0.68679
 \end{aligned}$$

$$\begin{aligned}
 z_1' &= t_1 - y_1^2 \\
 &= 0.1 - 2.08454^2 \\
 &= -4.24531
 \end{aligned}$$

$$\begin{aligned}
 y_1'' &= 1 + z_1' \\
 &= 1 - 4.24531 \\
 &= -3.24531
 \end{aligned}$$

$$\begin{aligned}
 z_1'' &= 1 - 2y_1 y_1' \\
 &= 1 - 2 * 2.08454 * 0.68679 \\
 &= -1.86328
 \end{aligned}$$

$$\begin{aligned}
 y_1''' &= z_1'' \\
 &= -1.86328
 \end{aligned}$$

$$\begin{aligned}
 z_1''' &= -2y_1 y_1'' - 2(y_1')^2 \\
 &= -2 * 2.08454 * (-3.24531) \\
 &\quad - 2(0.68679)^2 \\
 &= 12.15638
 \end{aligned}$$

$$\begin{aligned}
 y_1^{(iv)} &= z_1''' \\
 &= 12.15638
 \end{aligned}$$

$$\begin{aligned}
 z_1^{(iv)} &= -2y_1 y_1''' - 6y_1' y_1'' \\
 &= -2 * 2.08454 * (-1.86328) \\
 &\quad - 6 * 0.68679 * (-3.24531) \\
 &= 21.14124
 \end{aligned}$$

i=1

$$y_2 = y_1 + h y_1' + \frac{h^2}{2!} y_1'' + \frac{h^3}{3!} y_1''' + \frac{h^4}{4!} y_1^{(iv)}$$

$$= 2.08454 + 0.1 * 0.68679 + \frac{0.1^2}{2} * (-3.24531) + \frac{0.1^3}{6} * (-1.86328) + \frac{0.1^4}{24} * 12.15638$$

$$= 2.13673$$

$$z_2 = z_1 + h z_1' + \frac{h^2}{2!} z_1'' + \frac{h^3}{3!} z_1''' + \frac{h^4}{4!} z_1^{(iv)}$$

$$= 0.58679 + 0.1 * (-4.24531) + \frac{0.1^2}{2} * (-1.86328) + \frac{0.1^3}{6} * 12.15638 + \frac{0.1^4}{24} * 21.14124$$

$$= 0.15506$$