

Taller Euler y runge-kutta

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R Punto 1

Considere un cuerpo con temperatura interna T el cual se encuentra en un ambiente con temperatura constante T_e . Suponga que su masa m concentrada en un solo punto. Entonces la transferencia de calor entre el cuerpo y el entorno externo puede ser descrita con la ley de Stefan-Boltzmann:

$$v(t) = \epsilon \gamma S (T^4(t) - T_e^4)$$

Donde, t es tiempo y ϵ es la constante de Boltzmann ($\epsilon = 5.6 \times 10^{-8} \text{ J/m}^2 \text{K}^2 \text{ s}$), γ es la constante de "emisividad" del cuerpo, S el área de la superficie y v es la tasa de transferencia del calor. La tasa de variación de la energía $dT/dt = -v(t) / mC$ (C indica el calor específico del material que constituye el cuerpo). En consecuencia,

$$dT/dt = -\epsilon \gamma S (T^4(t) - T_e^4) / mC$$

Usando el método de Euler (en R) y 20 intervalos iguales y t variando de 0 a 200 segundos, resuelva numéricamente la ecuación, si el cuerpo es un cubo de lados de longitud 1m y masa igual a 1Kg. Asuma, que $T_0 = 180\text{K}$, $T_e = 200\text{K}$, $\gamma = 0.5$ y $C = 100\text{J}/(\text{Kg/K})$.

lo cual nos dio como resultado la siguiente gráfica con los siguientes puntos utilizando la emisividad del vidrio la cual es 0.94:

```
library(pracma)
metodoEuler <- function(f, h, xi, yi, xf)
{
  N = (xf - xi) / h
  x = y = numeric(N+1)
  x[1] = xi;
  y[1] = yi;
  i = 1
  while (i <= N)
  {
    x[i+1] = x[i]+h
    y[i+1] = y[i]+(h*f(x[i],y[i]))
    i = i+1
  }
  return (data.frame(X = x, Y = y))
}

f <- function(x, y) {-(5.6*10^(-8))*0.94*1*(y^4*(x)-200^4))/100}

e1 = metodoEuler(f, 10, 0, 180, 200)
```

```

e1[nrow(e1),]

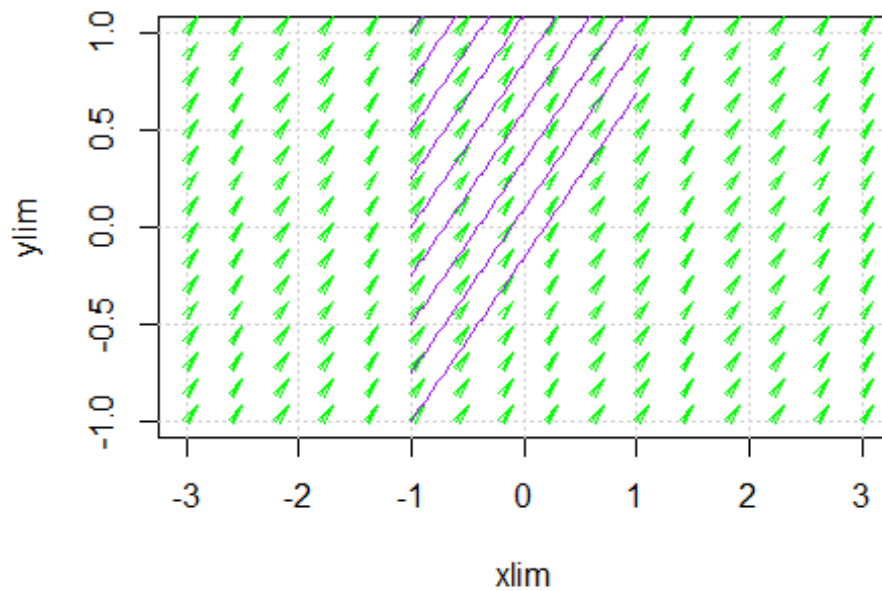
##      X      Y
## 21 200 54.29582

print(e1)

##      X      Y
## 1    0 180.00000
## 2   10 188.42240
## 3   20 130.49402
## 4   30 108.38772
## 5   40  95.01509
## 6   50  86.27635
## 7   60  80.11555
## 8   70  75.52624
## 9   80  71.95902
## 10  90  69.09005
## 11 100  66.71750
## 12 110  64.71013
## 13 120  62.97945
## 14 130  61.46400
## 15 140  60.11982
## 16 150  58.91470
## 17 160  57.82444
## 18 170  56.83051
## 19 180  55.91841
## 20 190  55.07662
## 21 200  54.29582

xx <- c(-3, 3); yy <- c(-1, 1)
vectorfield(f, xx, yy, scale = 0.1)
for (xs in seq(-1, 1, by = 0.25))
{
  sol <- rk4(f, -1, 1, xs, 100)
  lines(sol$x, sol$y, col="purple")
}

```



R Punto 2

Obtenga cinco puntos de la solución de la ecuación, utilizando el método de Taylor (los tres primeros términos) con $h=0.1$ implemente en R

$$\frac{dy}{dx} - (x + y) = 1 - x^2; y(0) = 1$$

Grafique su solución y compare con la solución exacta, cuál es el error de truncamiento en cada paso

```
taylor = function(f,df,x,y,h,m){
  a=c()
  b=c()
  u=c()
  v=c()
  for (i in 1:m){
    y=y+h*f(x,y)+h**2/2*df(x,y)
    x=x+h
    u[i]=u+x
    v[i]=v+y
    cat("y ",round(y,6)," ", "\n")
    cat("x ",round(x,6)," ")
    a[i]=y
    b[i]=x
  }
}
```

```
}  
plot(b,a,main="Taylor")
```

```
}
```

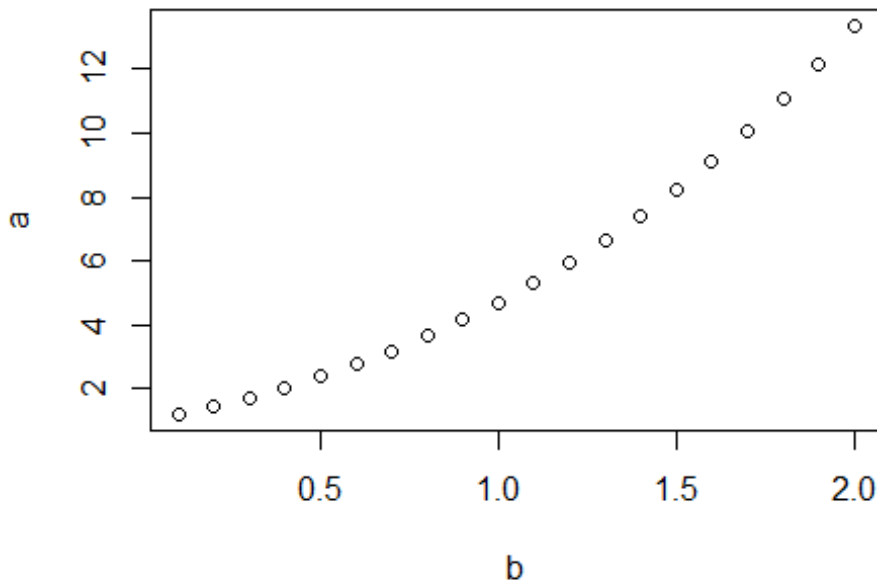
```
f = function(x,y){  
  return (x-x**2+y+1)  
}
```

```
df = function(x,y){  
  return (y-x**2-x+2)  
}
```

```
taylor(f,df,0,1,0.1,20)
```

```
## y  1.215  
## x  0.1 y  1.461025  
## x  0.2 y  1.739233  
## x  0.3 y  2.050902  
## x  0.4 y  2.397447  
## x  0.5 y  2.780429  
## x  0.6 y  3.201574  
## x  0.7 y  3.662789  
## x  0.8 y  4.166182  
## x  0.9 y  4.714081  
## x  1 y  5.309059  
## x  1.1 y  5.953961  
## x  1.2 y  6.651926  
## x  1.3 y  7.406429  
## x  1.4 y  8.221304  
## x  1.5 y  9.100791  
## x  1.6 y  10.04957  
## x  1.7 y  11.07283  
## x  1.8 y  12.17628  
## x  1.9 y  13.36623  
## x  2
```

Taylor



R Punto 3

Obtenga 20 puntos de la solución de la ecuación, utilizando el método de Euler (los tres primeros términos) con $h=0.1$

$$\frac{dy}{dx} - (x + y) = 1 - x^2; y(0) = 1$$

Grafique su solución y compare con la solución exacta, cuál es el error de truncamiento en cada paso

```
library(pracma)

metodoEuler <- function(f, h, xi, yi, xf)
{
  N = (xf - xi) / h
  x = y = numeric(N+1)
  x[1] = xi;
  y[1] = yi;
  i = 1
  while (i <= N)
  {
    x[i+1] = x[i]+h
    y[i+1] = y[i]+(h*f(x[i],y[i]))
    i = i+1
  }
  return (data.frame(X = x, Y = y))
}
```

```

f <- function(x, y) {
  1-(x^2) + x - y
}

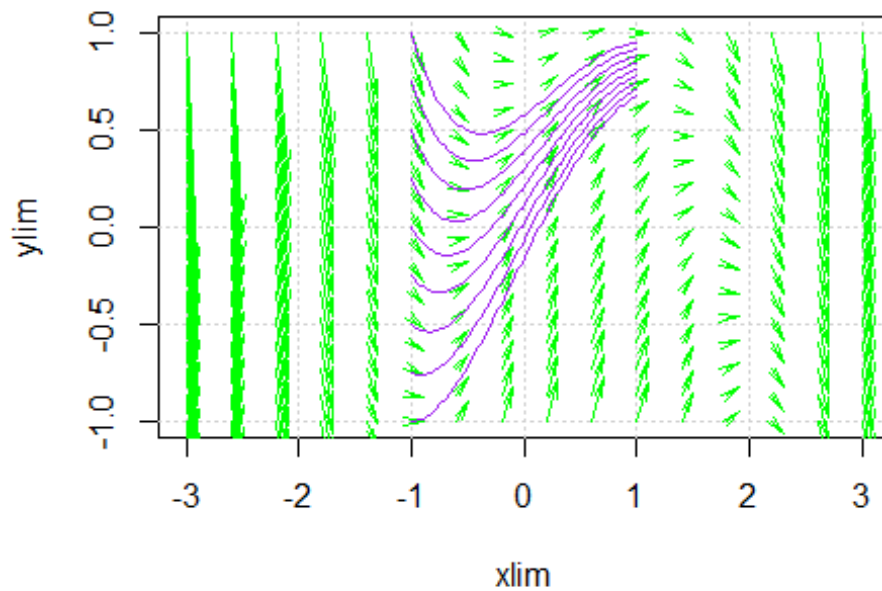
e1 = metodoEuler(f, 0.1, 0, 1, 2)

e1[nrow(e1),]

##      X      Y
## 21 2 0.4525723

xx <- c(-3, 3); yy <- c(-1, 1)
vectorfield(f, xx, yy, scale = 0.1)
for (xs in seq(-1, 1, by = 0.25))
{
  sol <- rk4(f, -1, 1, xs, 100)
  lines(sol$x, sol$y, col="purple")
}

```



```

print(e1)

##      X      Y
## 1  0.0 1.0000000
## 2  0.1 1.0000000
## 3  0.2 1.0090000
## 4  0.3 1.0241000

```

```
## 5  0.4 1.0426900
## 6  0.5 1.0624210
## 7  0.6 1.0811789
## 8  0.7 1.0970610
## 9  0.8 1.1083549
## 10 0.9 1.1135194
## 11 1.0 1.1111675
## 12 1.1 1.1000507
## 13 1.2 1.0790457
## 14 1.3 1.0471411
## 15 1.4 1.0034270
## 16 1.5 0.9470843
## 17 1.6 0.8773759
## 18 1.7 0.7936383
## 19 1.8 0.6952744
## 20 1.9 0.5817470
## 21 2.0 0.4525723
```

R Punto 4

Implemente en R el siguiente algoritmo y aplíquelo para resolver la ecuación anterior

- 1) Defina $f(x,y)$ y la condición inicial (x_0, y_0)
- 2) Defina h y la cantidad de puntos a calcular m
- 3) Para $i=1, 2, \dots, m$
- 4) $K_1 = hf(x_i, y_i)$
- 5) $K_2 = hf(x_i + h, y_i + K_1)$
- 6) $y_{i+1} = y_i + \frac{1}{2}(K_1 + K_2)$.
- 7) $x_{i+1} = x_i + h$
- 8) fin

$$\frac{dy}{dx} - (x + y) = 1 - x^2; y(0) = 1$$

```
f <- function(x, y) {
  1-(x^2) + x - y
}

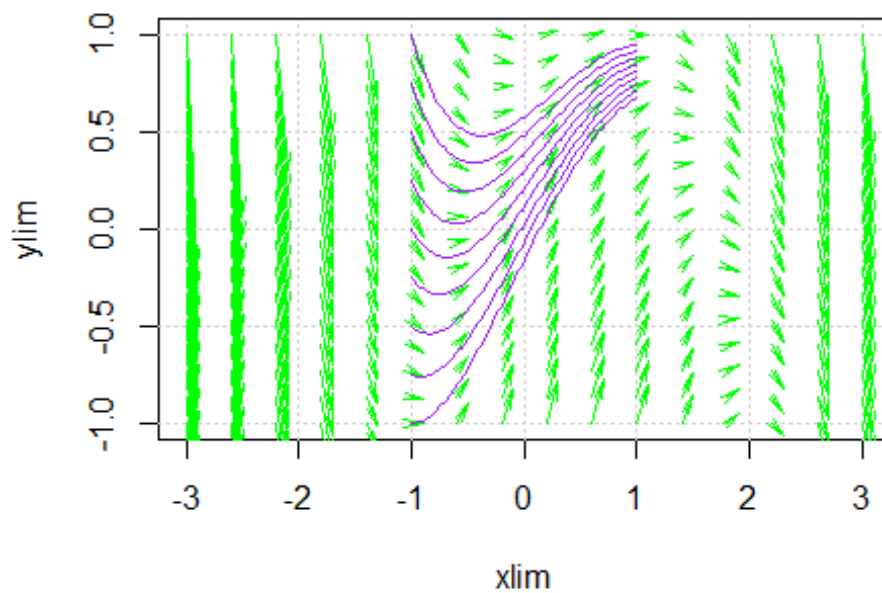
h = 0.1
m = 20
x <- c(0)
y <- c(1)
for (i in 1:m)
{
  k1 = h*f(x[i],y[i])
  k2 = h*f(x[i]+h,y[i]+k1)
  yi = y[i] + (0.5)*(k1+k2)
  y <- append(y, yi)
  xi = x[i] + h
```

```

x <- append (x,xi)
}

xx <- c(-3, 3); yy <- c(-1, 1)
vectorfield(f, xx, yy, scale = 0.1)
for (xs in seq(-1, 1, by = 0.25))
{
  sol <- rk4(f, -1, 1, xs, 100)
  lines(sol$x, sol$y, col="purple")
}

```



```
print(e1)
```

```

##      X      Y
## 1  0.0  1.000000
## 2  0.1  1.000000
## 3  0.2  1.009000
## 4  0.3  1.024100
## 5  0.4  1.042690
## 6  0.5  1.062421
## 7  0.6  1.081178
## 8  0.7  1.097061
## 9  0.8  1.108354
## 10 0.9  1.113519
## 11 1.0  1.111167
## 12 1.1  1.100050
## 13 1.2  1.079045

```



```
## 14 1.3 1.0471411
## 15 1.4 1.0034270
## 16 1.5 0.9470843
## 17 1.6 0.8773759
## 18 1.7 0.7936383
## 19 1.8 0.6952744
## 20 1.9 0.5817470
## 21 2.0 0.4525723
```

R Punto 5

Utilizar la siguiente variación en el método de Euler, para resolver una ecuación diferencial ordinaria de primer orden, la cual calcula el promedio de las pendientes en cada paso

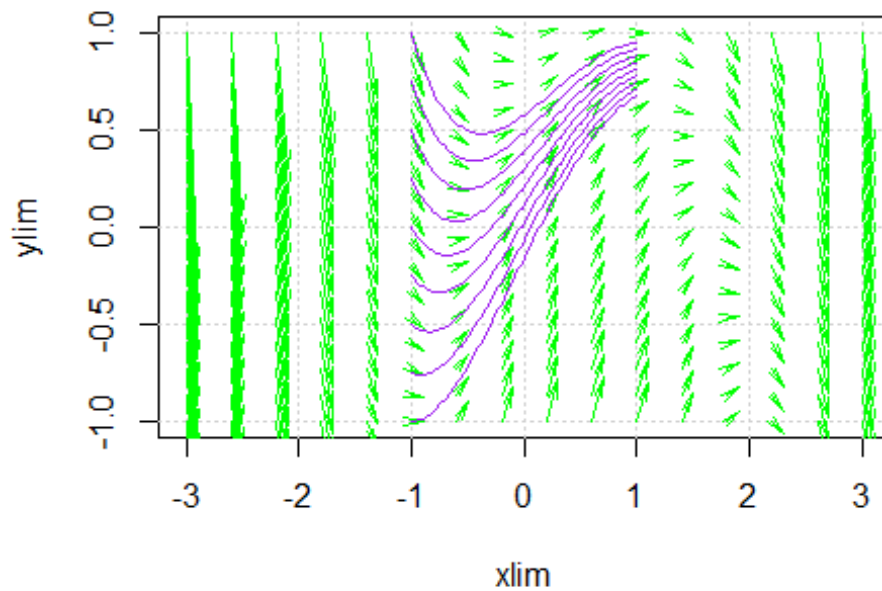
$$y_{i+1} = y_i + \frac{h}{2} (f(x_i, y_i) + f(x_{i+1}, y_{i+1}))$$

```
library(pracma)
f <- function(x,y)
{
  x-y+1-(x^2)
}

x <- rnorm(10)
y <- rnorm(10)

m = 10
h = 0.1
yi <- c()
for (i in 1:m-1)
{
  l <- y[i] + (h/2)*( f(x[i],y[i]) + f(x[i+1],y[i+1]) )
  yi <- append (yi,l)
}

xx <- c(-3, 3); yy <- c(-1, 1)
vectorfield(f, xx, yy, scale = 0.1)
for (xs in seq(-1, 1, by = 0.25))
{
  sol <- rk4(f, -1, 1, xs, 100)
  lines(sol$x, sol$y, col="purple")
}
```



```
print (sol)

## $x
## [1] -1.00 -0.98 -0.96 -0.94 -0.92 -0.90 -0.88 -0.86 -0.84 -0.82 -
0.80
## [12] -0.78 -0.76 -0.74 -0.72 -0.70 -0.68 -0.66 -0.64 -0.62 -0.60 -
0.58
## [23] -0.56 -0.54 -0.52 -0.50 -0.48 -0.46 -0.44 -0.42 -0.40 -0.38 -
0.36
## [34] -0.34 -0.32 -0.30 -0.28 -0.26 -0.24 -0.22 -0.20 -0.18 -0.16 -
0.14
## [45] -0.12 -0.10 -0.08 -0.06 -0.04 -0.02  0.00  0.02  0.04  0.06
0.08
## [56]  0.10  0.12  0.14  0.16  0.18  0.20  0.22  0.24  0.26  0.28
0.30
## [67]  0.32  0.34  0.36  0.38  0.40  0.42  0.44  0.46  0.48  0.50
0.52
## [78]  0.54  0.56  0.58  0.60  0.62  0.64  0.66  0.68  0.70  0.72
0.74
## [89]  0.76  0.78  0.80  0.82  0.84  0.86  0.88  0.90  0.92  0.94
0.96
## [100]  0.98  1.00
##
## $y
## [1] 1.0000000 0.9609907 0.9239261 0.8887517 0.8554144 0.8238619
0.7940431
## [8] 0.7659076 0.7394065 0.7144915 0.6911153 0.6692316 0.6487950
```

```

0.6297611
## [15] 0.6120862 0.5957275 0.5806433 0.5667923 0.5541343 0.5426299
0.5322403
## [22] 0.5229277 0.5146549 0.5073855 0.5010837 0.4957146 0.4912438
0.4876378
## [29] 0.4848634 0.4828886 0.4816815 0.4812111 0.4814470 0.4823593
0.4839189
## [36] 0.4860971 0.4888658 0.4921974 0.4960650 0.5004421 0.5053028
0.5106216
## [43] 0.5163737 0.5225346 0.5290804 0.5359876 0.5432333 0.5507948
0.5586502
## [50] 0.5667777 0.5751561 0.5837646 0.5925828 0.6015907 0.6107687
0.6200976
## [57] 0.6295586 0.6391332 0.6488033 0.6585512 0.6683595 0.6782112
0.6880895
## [64] 0.6979782 0.7078611 0.7177226 0.7275471 0.7373197 0.7470254
0.7566499
## [71] 0.7661787 0.7755981 0.7848943 0.7940539 0.8030638 0.8119111
0.8205832
## [78] 0.8290677 0.8373525 0.8454257 0.8532756 0.8608909 0.8682603
0.8753729
## [85] 0.8822178 0.8887847 0.8950630 0.9010428 0.9067140 0.9120670
0.9170922
## [92] 0.9217803 0.9261220 0.9301084 0.9337307 0.9369803 0.9398487
0.9423276
## [99] 0.9444089 0.9460847 0.9473470

```

R Punto 6

Implemente un código en R, para este método y obtenga 10 puntos de la solución con $h=0.1$, grafíquela y compárela con el método de Euler:

$$\frac{dy}{dx} - x - y - 1 + x^2 = 0; y(0) = 1$$

```

library(pracma)
f <- function(x,y)
{
  x+y+1-x^2
}

x <- rnorm(10)
y <- rnorm(10)

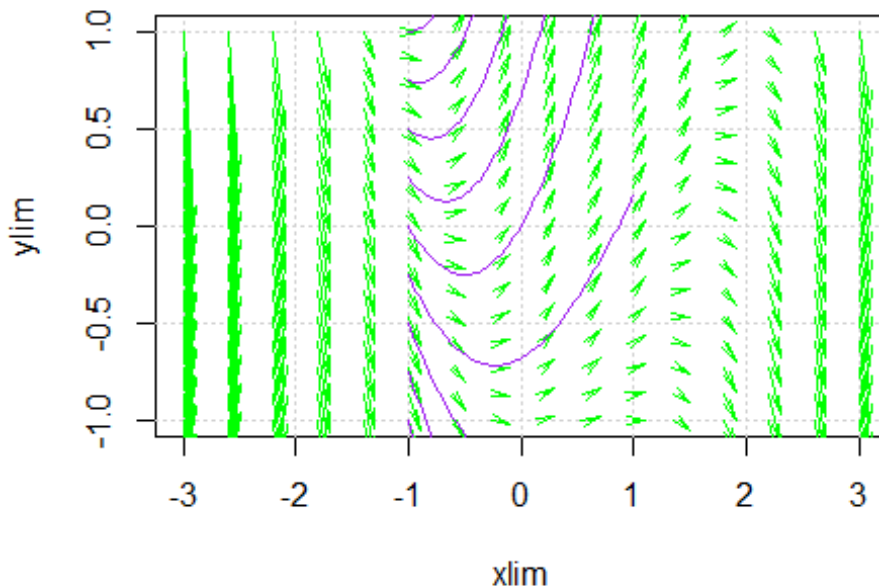
m = 10
h = 0.1
yi <- c()
for (i in 1:m-1)

```

```

{
  l <- y[i] + (h/2)*( f(x[i],y[i]) + f(x[i+1],y[i+1]) )
  yi <- append (yi,l)
}
xx <- c(-3, 3); yy <- c(-1, 1)
vectorfield(f, xx, yy, scale = 0.1)
for (xs in seq(-1, 1, by = 0.25))
{
  sol <- rk4(f, -1, 1, xs, 100)
  lines(sol$x, sol$y, col="purple")
}

```



```

print (sol)

## $x
##  [1] -1.00 -0.98 -0.96 -0.94 -0.92 -0.90 -0.88 -0.86 -0.84 -0.82 -
##    0.80
##  [12] -0.78 -0.76 -0.74 -0.72 -0.70 -0.68 -0.66 -0.64 -0.62 -0.60 -
##    0.58
##  [23] -0.56 -0.54 -0.52 -0.50 -0.48 -0.46 -0.44 -0.42 -0.40 -0.38 -
##    0.36
##  [34] -0.34 -0.32 -0.30 -0.28 -0.26 -0.24 -0.22 -0.20 -0.18 -0.16 -
##    0.14
##  [45] -0.12 -0.10 -0.08 -0.06 -0.04 -0.02  0.00  0.02  0.04  0.06
##    0.08
##  [56]  0.10  0.12  0.14  0.16  0.18  0.20  0.22  0.24  0.26  0.28
##    0.30

```

```
## [67] 0.32 0.34 0.36 0.38 0.40 0.42 0.44 0.46 0.48 0.50
0.52
## [78] 0.54 0.56 0.58 0.60 0.62 0.64 0.66 0.68 0.70 0.72
0.74
## [89] 0.76 0.78 0.80 0.82 0.84 0.86 0.88 0.90 0.92 0.94
0.96
## [100] 0.98 1.00
##
## $y
## [1] 1.000000 1.000601 1.002411 1.005437 1.009687 1.015171 1.021897
## [8] 1.029874 1.039111 1.049617 1.061403 1.074477 1.088849 1.104530
## [15] 1.121530 1.139859 1.159528 1.180548 1.202929 1.226685 1.251825
## [22] 1.278362 1.306307 1.335674 1.366474 1.398721 1.432428 1.467607
## [29] 1.504272 1.542438 1.582119 1.623328 1.666081 1.710392 1.756278
## [36] 1.803753 1.852833 1.903536 1.955876 2.009872 2.065541 2.122900
## [43] 2.181967 2.242761 2.305300 2.369603 2.435690 2.503581 2.573296
## [50] 2.644856 2.718282 2.793595 2.870817 2.949971 3.031080 3.114166
## [57] 3.199254 3.286368 3.375533 3.466774 3.560117 3.655588 3.753213
## [64] 3.853021 3.955040 4.059297 4.165821 4.274643 4.385793 4.499302
## [71] 4.615200 4.733520 4.854296 4.977560 5.103346 5.231689 5.362625
## [78] 5.496190 5.632421 5.771356 5.913032 6.057490 6.204769 6.354911
## [85] 6.507956 6.663947 6.822928 6.984943 7.150037 7.318256 7.489647
## [92] 7.664258 7.842138 8.023337 8.207905 8.395894 8.587358 8.782351
## [99] 8.980927 9.183143 9.389056
```

R Punto 7

7. Pruebe el siguiente código en R del método de Runge Kutta de tercer y cuarto orden y obtenga 10 puntos de la solución con $h=0.1$, grafíquela y compárela con el método de Euler:

$$\frac{dy}{dx} - x - y - 1 + x^2 = 0; y(0) = 1$$

```
library(phaseR)

f<-function(fcn,x,y){
  return(eval(fcn))
}

# Solo para prueba con dy=x+y, y(0)=1
obtenerErrorAbsoluto<-function(x,y){
  solucion=exp(x)*((-x*exp(-x))-exp(-x)+2)
  return(abs(y-solucion))
}

graficarCampoPendiente<-function(x0, xn, y0, yn, fcn, numpendientes,
metodo){
  apma1 <- function(t, y, parameters){
    a <- parameters[1]
    dy <- a*(f(fcn, t, y))
```

```

    list(dy)
  }
  apma1.flowField <- flowField(apma1, x = c(x0, xn),
                              y = c(y0, yn), parameters = c(1),
                              points = numpendientes, system =
"one.dim",
                              add = FALSE, xlab = "x", ylab = "y",
                              main = metodo)

  grid()
}

graficarSolucionNumerica<-function (x, y){
  points (x, y, pch=20, col="blue")
  for (i in 2:length(x)){
    segments(x[i-1], y[i-1], x[i], y[i], col="red")
  }
}

rk4<-function(dy, ti, tf, y0, h, graficar=TRUE, numpendientes=10){
  t<-seq(ti, tf, h)
  y<-c(y0)
  cat("x      |y      |k1      |k2      |k3      |k4      |error
absoluto\n")
  for(i in 2:length(t)){
    k1=h*f(dy, t[i-1], y[i-1])
    k2=h*f(dy, t[i-1]+h/2, y[i-1]+k1*(0.5))
    k3=h*f(dy, t[i-1]+h/2, y[i-1]+k2*(0.5))
    k4=h*f(dy, t[i-1]+h, y[i-1]+k3)
    y<-c(y, y[i-1]+1/6*(k1+2*k2+2*k3+k4))
    cat(t[i-1]," | ", y[i-1]," | ",k1," | ",k2," | ",k3," | ",k4," |
",obtenerErrorAbsoluto(t[i-1],y[i-1]),"\n")
  }
  if (graficar){
    graficarCampoPendiente(min(t), max(t), min(y), max(y), dy,
numpendientes, "RK4")
    graficarSolucionNumerica(t, y)
  }
  rta<-list(w=y, t=t)
}

rk3<-function(dy, ti, tf, y0, h, graficar=TRUE, numpendientes=10){
  t<-seq(ti, tf, h)
  y<-c(y0)
  cat("x      |y      |k1      |k2      |k3      |error
absoluto\n")
  for(i in 2:length(t)){
    k1=h*f(dy, t[i-1], y[i-1])
    k2=h*f(dy, t[i-1]+h/2, y[i-1]+k1*(0.5))
    k3=h*f(dy, t[i-1]+h, y[i-1]-k1+2*k2)
    y<-c(y, y[i-1]+1/6*(k1+4*k2+k3))
  }
}

```

```

    cat(t[i-1], " | ", y[i-1], " | ", k1, " | ", k2, " | ", k3, " | ",
",obtenerErrorAbsoluto(t[i-1],y[i-1]),"\n")
}
if (graficar){
  graficarCampoPendiente(min(t), max(t), min(y), max(y), dy,
numpendientes, "RK3")
  graficarSolucionNumerica(t, y)
}
rta<-list(w=y, t=t)
}

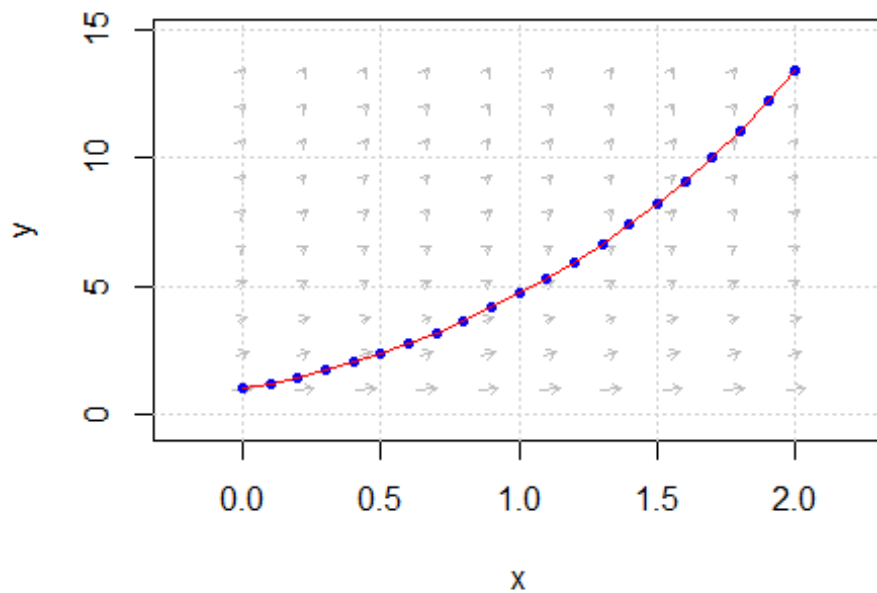
r<-rk4(expression(x+y+1-x^2), 0, 2, 1, 0.1)

## x      |y      |k1      |k2      |k3      |k4      |error
absoluto
## 0      | 1      | 0.2     | 0.21475 | 0.2154875 | 0.2305488 | 0
## 0.1    | 1.215171 | 0.2305171 | 0.2457929 | 0.2465567 |
0.2621727 | 0.1048288
## 0.2    | 1.461402 | 0.2621402 | 0.2779972 | 0.2787901 |
0.2950192 | 0.2185966
## 0.3    | 1.739858 | 0.2949858 | 0.3114851 | 0.31231   | 0.3292168
| 0.3401402
## 0.4    | 2.051823 | 0.3291823 | 0.3463914 | 0.3472519 |
0.3649075 | 0.4681739
## 0.5    | 2.398719 | 0.3648719 | 0.3828655 | 0.3837652 |
0.4022485 | 0.6012768
## 0.6    | 2.782116 | 0.4022116 | 0.4210722 | 0.4220152 |
0.4414132 | 0.7378787
## 0.7    | 3.20375  | 0.441375  | 0.4611937 | 0.4621846 | 0.4825934
| 0.8762442
## 0.8    | 3.665537 | 0.4825537 | 0.5034314 | 0.5044753 |
0.5260012 | 1.014455
## 0.9    | 4.169599 | 0.5259599 | 0.5480078 | 0.5491102 |
0.5718709 | 1.150392
## 1      | 4.718276 | 0.5718276 | 0.595169  | 0.5963361 | 0.6204612
| 1.281713
## 1.1    | 5.31416  | 0.620416  | 0.6451867 | 0.6464253 | 0.6720585
| 1.405827
## 1.2    | 5.960109 | 0.6720109 | 0.6983615 | 0.699679  |
0.7269788 | 1.519875
## 1.3    | 6.659288 | 0.7269288 | 0.7550252 | 0.75643   | 0.7855718
| 1.620694
## 1.4    | 7.41519  | 0.785519  | 0.8155449 | 0.8170462 | 0.8482236
| 1.70479
## 1.5    | 8.231677 | 0.8481677 | 0.8803261 | 0.881934  |
0.9153611 | 1.768299
## 1.6    | 9.113019 | 0.9153019 | 0.9498169 | 0.9515427 |
0.9874561 | 1.806954
## 1.7    | 10.06393 | 0.9873931 | 1.024513  | 1.026369  | 1.06503
| 1.816037

```

## 1.8	11.08963	1.064963	1.104961	1.106961	1.148659
1.790334					
## 1.9	12.19587	1.148587	1.191767	1.193926	1.23898
1.724085					

RK4



```
r2<-rk3(expression(x+y+1-x^2), 0, 2, 1, 0.1)
```

## x	y	k1	k2	k3	error absoluto
## 0	1	0.2	0.21475	0.23195	0
## 0.1	1.215158	0.2305158	0.2457916	0.2636226	0.1048165
## 0.2	1.461376	0.2621376	0.2779945	0.2965227	0.2185703
## 0.3	1.739816	0.2949816	0.3114806	0.3307795	0.3400979
## 0.4	2.051763	0.3291763	0.3463851	0.3665357	0.4681134
## 0.5	2.398638	0.3648638	0.382857	0.4039488	0.6011956
## 0.6	2.782012	0.4022012	0.4210612	0.4431933	0.737774
## 0.7	3.203618	0.4413618	0.4611799	0.4844616	0.8761127
## 0.8	3.665375	0.4825375	0.5034144	0.5279667	1.014293
## 0.9	4.169402	0.5259402	0.5479872	0.5739437	1.150196

## 1	4.718041	0.5718041	0.5951443	0.6226526	1.281477
## 1.1	5.31388	0.620388	0.6451574	0.6743807	1.405548
## 1.2	5.95978	0.671978	0.6983269	0.7294456	1.519546
## 1.3	6.658902	0.7268902	0.7549847	0.7881981	1.620308
## 1.4	7.41474	0.785474	0.8154976	0.8510261	1.70434
## 1.5	8.231155	0.8481155	0.8802712	0.9183582	1.767776
## 1.6	9.112414	0.9152414	0.9497535	0.990668	1.80635
## 1.7	10.06323	0.9873235	1.02444	1.068479	1.81534
## 1.8	11.08883	1.064883	1.104877	1.15237	1.789534
## 1.9	12.19496	1.148496	1.19167	1.24298	1.723166

RK3

