DIFFERENTIAL EQUATIONS COMPUTATIONAL PRACTICUM

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https://github.com/LeoSvalov/Fall2019_DE_practicum

Variant #19:

$$f(x,y) = 2x + y - 3$$

$$y_0 = 1$$

$$x_0 = 1$$

$$X = 7$$

1. Exact solution of the DE.

$$y' = 2x + y - 3$$
, $y(1) = 1$, $X = 7$
 $y' - y = 2x - 3$

1) Complementary part

$$y_c' - y_c = 0$$
; $dy_c/y_c = dx$; —> $In(y_c) = x$;
—> $y_c = e^x$

2) Variation of parameter

u' =
$$(2x - 3) / e^x = (2x - 3) * e^{-x}$$

u = $\int (2x - 3) * e^{-x}$ dx =
// apply integration by parts
= $-(2x - 3) * e^{-x}$ - $\int -2e^{-x}$ dx =
= $-2e^{-x}$ + $x + e^{-x}$ + $x +$

3)
$$y = y_c^*u = e^*x * (e^*(-x)^* (1 - 2x) + C) = 1 - 2x + C^*e^*(x)$$

solution — $y = 1 - 2x + C^*e^*(x)$

Answer for I.V.P. y(1) = 1:

from solution we derive formula for constant C:

C =
$$(y + 2x - 1) / e^x$$

and put $y_0 = 1$, $x_0 = 1 \longrightarrow$
C = $(1 + 2 - 1) / e = 2 / e \approx 0,736$

Should be noticed that there are **no** points of discontinuity.

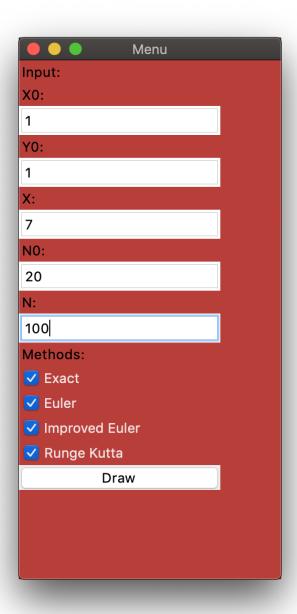
2. Implementation of numerical methods and the GUI.

1. Implementation

Language: Python

Used libraries: tkinter, matplotlib, numpy, math

The graphical interface looks the following:

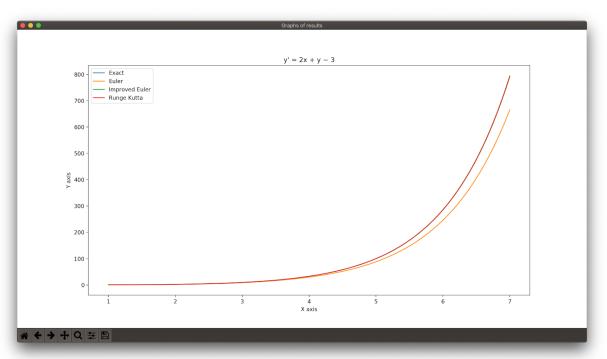


2. The approximation of the solution of a given initial value problem: (x0 = 1, y0 = 1, X = 7):

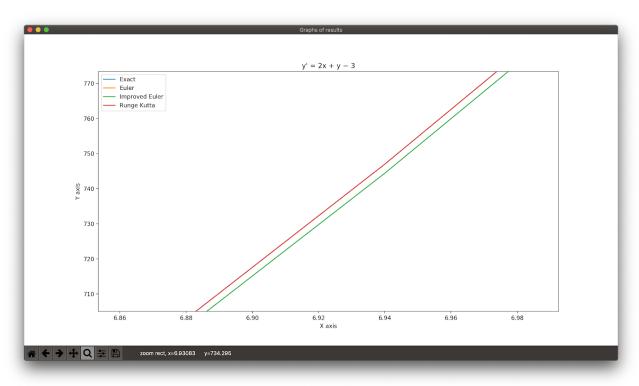
$$N0 = 20$$

$$N = 100$$

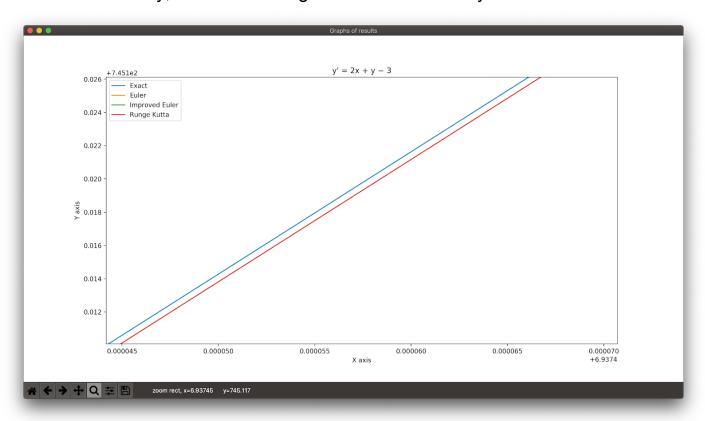
a) Graphs of results:



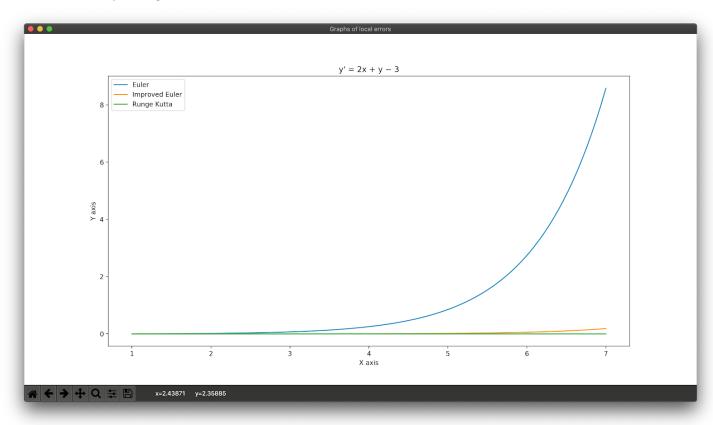
because of simplicity of the given DE, it seems that there are only 2 graphs, but if we zoom we will see that there are 4, just Exact, Imp.Euler and Runge Kutta are close to each other:



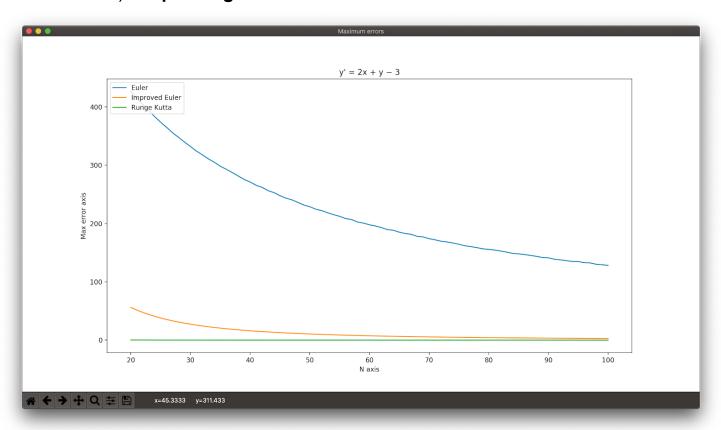
Actually, Exact and Runge Kutta are extremely close to each other



b) Graphs of local errors:



c) Graphs of global errors



Analysis Of The Results

The chart of results shows the graph of the exact solution and 3 numerical solutions. It is easily seen that the **Euler** method is the worst approach, **Runge-Kutta** is the best one and **Improved Euler** is in between. More precisely we make graphs (by increasing N in the graphical interface), graphs becomes closer and the **Runge-Kutta** graph and **Exact** graph almost coincides with each other.

The chart of local errors shows the graph of local errors of all 3 numerical methods. The **Euler** method has the biggest one, **Improved Euler** also has error when x becomes bigger, and **Runge-Kutta** approach almost does not have an error with respect to the original exact values of the DE.

The chart of maximum errors shows the graph of maximum errors of all 3 numerical methods. The **Euler** method has the biggest error with respect to exact values. We also can see that in the small Ns there is a sizeable difference between the numerical methods. But, for large N, like 100, maximum error for **Improved Euler** and **Runge Kutta** methods is almost the same.

Analysis of the code. Following Object-Oriented-Programming style.

My version of the implementation of the computation practicum has the following logical points:

My code is logically divided by 3 files:

- **calculations.py** It contains all mathematical calculations that are related to getting the approximation of the particular method.
- **methods.py** There are declarations of errors and all methods (as classes) and all used functions(like, get result of method), but without calculations, because it is in other file for better understanding.
- main.py It contains the implementation of the interface and collecting all data of methods for putting into graphs.

I also check the input data for the validity, in class *Interface*, it checks that input has to be a number and at least one method to draw should be selected.

I use an abstraction approach, for computing results of the numerical methods, I use function that calculates values according to the formula of the particular numerical method.

All functions I use are associated to the particular class. You can see the UML diagram with all classes below:

UML diagram Computation Practicum Report Differential Equations Lev Svalov BS18-05

