

NUMERICAL METHODS

ASSIGNMENT

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CS-18118

SUBMITTED TO:

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Numerical Methods MT-442

Problem definition

You are required to modify **Four stage Runge-Kutta (R.K) method** for proper choice of weighting coefficients (c_i) and the location of slope computation i.e. parameters (θ_i and w_i).

Four stage R.K. methods are defined in the following way in terms of general coefficients.

$$y_{i+1} = y_i + h \sum_{i=1}^4 c_i k_i, \text{ Such that } \sum_{i=1}^4 c_i = 1.$$

Where, $k_1 = hf(x_i, y_i)$ And

$$k_{j+1} = hf(x_i + \theta_j h, y_i + w_j k_j), \forall j = 1, 2 \text{ and } 3. 'h' \text{ is width of interval.}$$

Test Problem

$$dy/dx = (ax+by)/(bx+ay)$$

At $a=18$ and $b=1.33$

$$dy/dx = (18x+1.33y)/(1.33x+18y)$$

domain $0 \leq x \leq 18$.

The initial condition is $y_0 = 18/1.33$

1-STANDARD RK METHOD:

Four stage R.K. methods are defined in the following way in terms of general coefficients.

Here:

- | | |
|---------------------|---------------|
| ❖ $X_0 = 0$ | ❖ $W_1 = 0.5$ |
| ❖ $Y_0 = 18 / 1.33$ | ❖ $W_2 = 0.5$ |
| ❖ $X_n = 18$ | ❖ $c_1 = 1/6$ |
| ❖ $h = 0.5$ | ❖ $c_2 = 2/6$ |
| ❖ $\theta_1 = 0.5$ | ❖ $c_3 = 2/6$ |
| ❖ $\theta_2 = 0.5$ | ❖ $c_4 = 1/6$ |

At $x = 18, y = 23.1835$

The value obtained using 4 stage standard runge-kutta method is considered as the exact value for the rest of the computation.

2- MODIFIED RK METHOD:

For modified RK method we use same function but with different coefficients that are given below

Here:

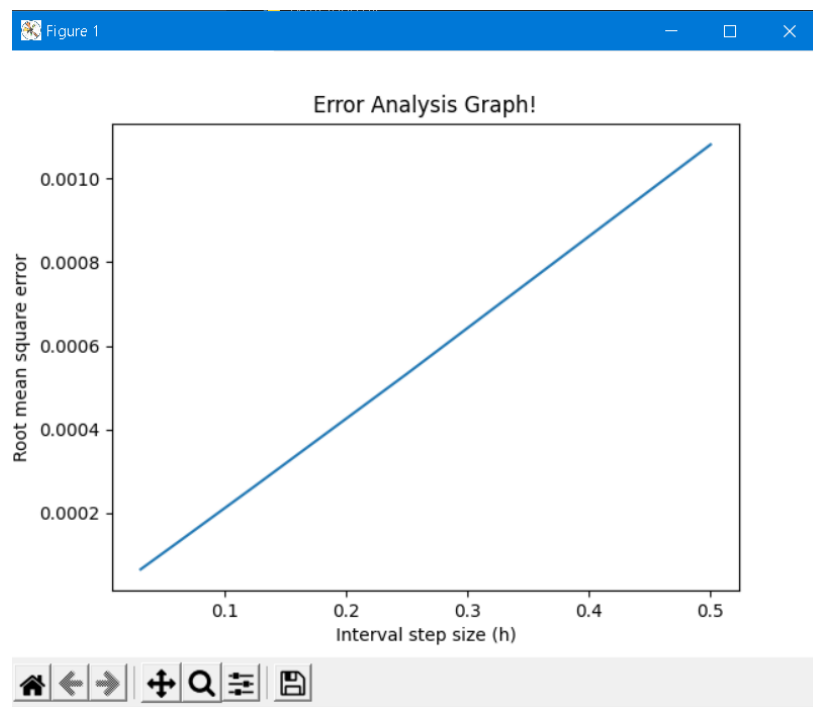
- | | |
|--------------------|---------------|
| ❖ $X_0 = 0$ | ❖ $W_1 = 0.8$ |
| ❖ $Y_0 = 62.6016$ | ❖ $W_2 = 0.4$ |
| ❖ $X_n = 77$ | ❖ $c_1 = 2/9$ |
| ❖ $h = 0.5$ | ❖ $c_2 = 3/9$ |
| ❖ $\theta_1 = 0.8$ | ❖ $c_3 = 4/9$ |
| ❖ $\theta_2 = 0.5$ | ❖ $c_4 = 0/9$ |

For the selection of $w_1, w_2, \theta_1, \theta_2, c_1, c_2, c_3, c_4$ trial and error method is used. To determine the values

Scalability Test:

Iterations	Interval size (h)=0.5	Y(standard)	Y(Modified)	Root mean square error
1	$h = 0.5$	23.183527837687038	23.185544653707176	0.001081202279350705
2	$h/2 = 0.25$	23.18352780215029	23.184532070795548	0.0005326799522002232
3	$h/4 = 0.125$	23.18352779995445	23.184029118593728	0.00026430099265719914
4	$h/8 = 0.0625$	23.183527799818002	23.183778282549444	0.000131632582507721
5	$h/16 = 0.03125$	23.18352779980948	23.183653000441232	6.568574277127841e-05

From the above values obtained we can conclude that our provided modified RK-method is scalable, as we reduce the interval size the value of root mean square reduces.



In this graph the x-axis is the interval size (h) and y-axis represents the root mean square error between values obtained from standard and modified RK method.'

From the graph it can be concluded that as the value of interval size (h) reduces rmse also reduces, hence a linear line is obtained which indicates that the condition for super convergence has been achieved, and our proposed method is scalable.