Based on Math Fortress Systems of Differential Equations Written by Daniel Volinski at danielvolinski@yahoo.es

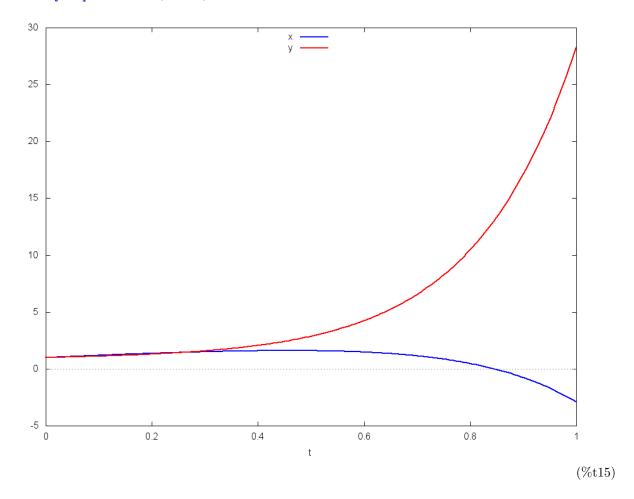
This is a system of equations with a 2nd order equation for x and a 1st order equation for y.

```
(\%i11) kill(labels,t,x,y)$
(\%i1) r: [x,y]$
(\%i2) depends(r,t)$
(\%i3) initial: [v_0=2.0, y_0=1.0, x_0=1.0]$
(%i4) \tau:1$
(%i5) Eq1:diff(x,t,2)+diff(y,t)=-5*t;
                                              \dot{y} + \ddot{x} = -5t
                                                                                                   (Eq1)
(\%i6) Eq2:diff(x,t)+diff(y,t)=-x+4*y;
                                             \dot{y} + \dot{x} = 4y - x
                                                                                                   (Eq2)
Analytical solution
```

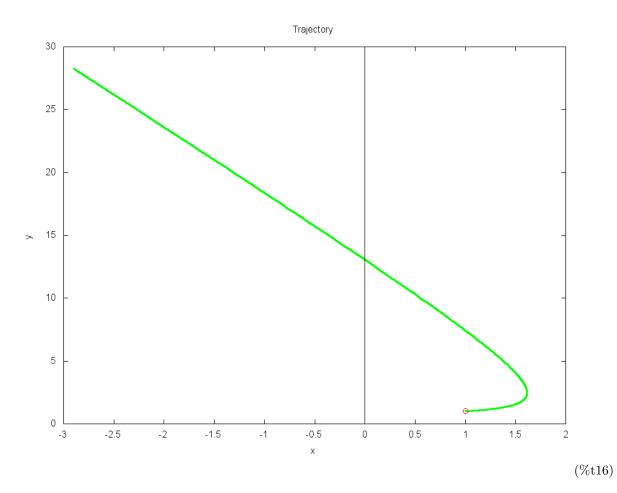
(%i8) atvalue(x(t),t=0,x.0)\$ atvalue(y(t),t=0,y.0)\$ (%i9) atvalue(diff(x(t),t),t=0,v.0)\$ (%i10) desol:desolve(convert([Eq1,Eq2],r,t),convert(r,r,t))\$ (%i11) map(ldisp,desol)\$ 
$$x(t) = e^{\frac{5t}{2}} \left( \frac{\sinh\left(\frac{\sqrt{29}t}{2}\right) \left(2 \left(20y_0 - 5x_0 + 21v_0 - 2830\right) + 5 \left(-4y_0 + x_0 - 4v_0 + 545\right)\right)}{\sqrt{29}} + \cosh\left(\frac{\sqrt{29}t}{2}\right) \left(-4y_0 + x_0 - 4v_0 + 545\right) + 4y_0 + 4v_0 - 10t^2 + 105t - 545$$
 
$$y(t) = e^{\frac{5t}{2}} \left(\frac{\sinh\left(\frac{\sqrt{29}t}{2}\right) \left(2 \left(4y_0 - x_0 + 4v_0 - 545\right) + 5 \left(105 - v_0\right)\right)}{\sqrt{29}} + \cosh\left(\frac{\sqrt{29}t}{2}\right) \left(105 - v_0\right)\right) + y_0 + v_0 - \frac{5t^2}{2} + 20t - 105$$

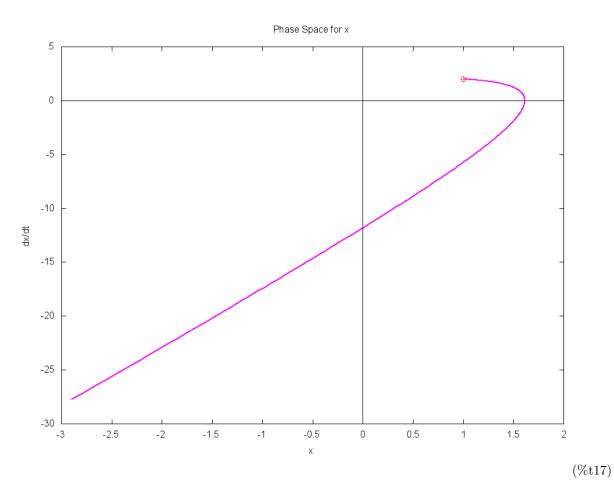
Verify

(%i15) wxplot2d([x(t),y(t)],[t,0, $\tau$ ],[style,[lines,2]],[legend,"x","y"], [gnuplot\_preamble,"set key top center"]),desol,initial\$

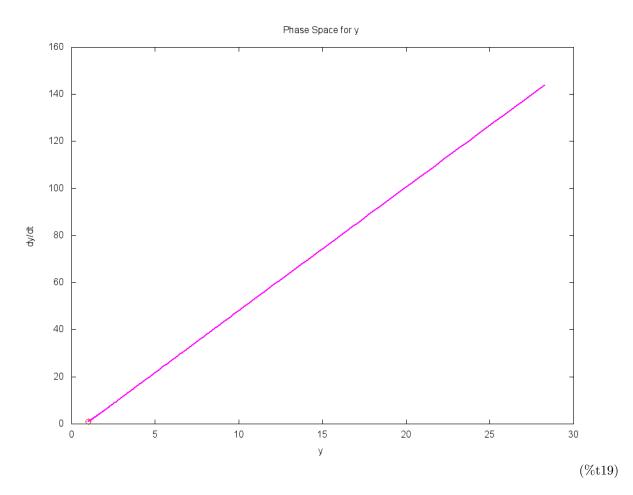


(%i16) wxplot2d([[parametric,x(t),y(t),[t,0, $\tau$ ]], [discrete,[[x\_0,y\_0]]]],[axes,solid], [title,"Trajectory"],[style,[lines,3],[points,3]], [color,green,red],[point\_type,circle],[legend\_[xlabel,"x"],[ylabel,"y"]),desol,initial\$





(%i18) Dy0:at(ev(diff(y(t),t),desol),[t=0]),ratsimp;  $4y_0-x_0-v_0 \eqno(Dy0)$ 



#### Reduce Order

(%i20) kill(labels)\$

(%i1) depends(X,t)\$

(%i2) gradef(x,t,X)\$

(%i3) Eq1:Eq1,diff,eval;

$$\dot{y} + \dot{X} = -5t \tag{Eq1}$$

(%i4) Eq2:Eq2,diff,eval;

$$\dot{y} + X = 4y - x \tag{Eq2}$$

(%i5) linsol:linsolve([Eq1,Eq2],[diff(x,t,2),diff(y,t)])\$

(%i6) map(ldisp,linsol)\$

$$\dot{X} = -4y + x - 5t + X \tag{\%t6}$$

$$\dot{y} = 4y - x - X \tag{\%t7}$$

(
$$\%$$
i8) Eq3: 'diff(x,t)=X;

$$\dot{x} = X \tag{Eq3}$$

## Analytical solution

(%i9) atvalue(X(t), t=0,  $v_-0$ )\$

(%i10) desol:desolve(convert(append(linsol, [Eq3]), [X,y,x],t),convert([X,y,x],[X,y,x],t))\$

(%i11) map(ldisp,desol)\$

$$\mathbf{X}(t) = e^{\frac{5t}{2}} \left( \frac{\sinh\left(\frac{\sqrt{29}t}{2}\right) \left(2 \left(-4y_0 + x_0 - 4v_0 + 545\right) + 5 \left(v_0 - 105\right)\right)}{\sqrt{29}} + \cosh\left(\frac{\sqrt{29}t}{2}\right) \left(v_0 - 105\right) \right) - 20t + 105$$

$$y(t) = e^{\frac{5t}{2}} \left( \frac{\sinh\left(\frac{\sqrt{29}t}{2}\right) \left(2\left(4y_0 - x_0 + 4v_0 - 545\right) + 5\left(105 - v_0\right)\right)}{\sqrt{29}} + \cosh\left(\frac{\sqrt{29}t}{2}\right) \left(105 - v_0\right) \right)$$

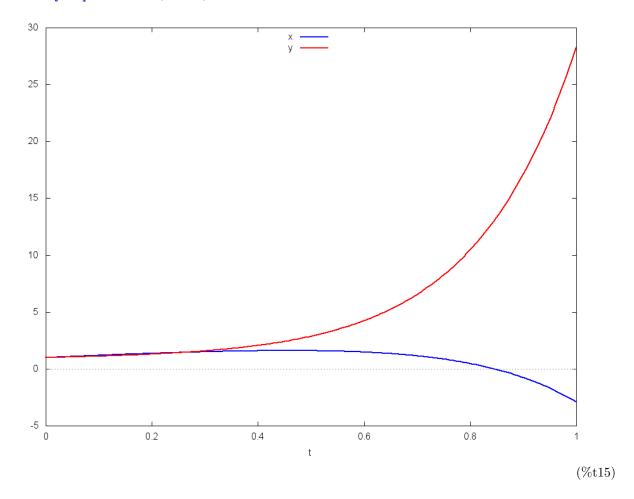
$$+y_0 + v_0 - \frac{5t^2}{2} + 20t - 105$$

$$\mathbf{x}(t) = e^{\frac{5t}{2}} \left( \frac{\sinh\left(\frac{\sqrt{29}t}{2}\right) \left(2\left(20y_0 - 5x_0 + 21v_0 - 2830\right) + 5\left(-4y_0 + x_0 - 4v_0 + 545\right)\right)}{\sqrt{29}} \right)$$

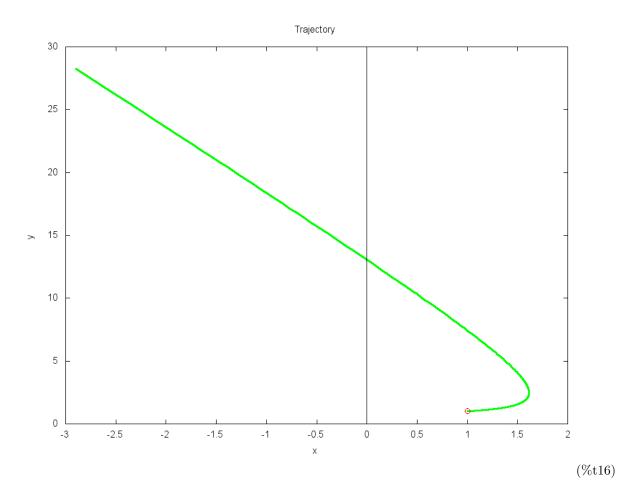
$$+\cosh\left(\frac{\sqrt{29}t}{2}\right)\left(-4y_0+x_0-4v_0+545\right)+4y_0+4v_0-10t^2+105t-545$$

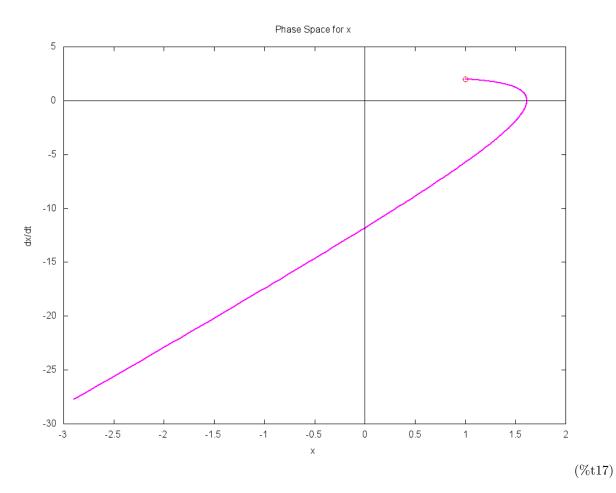
Verify

(%i15) wxplot2d([x(t),y(t)],[t,0, $\tau$ ],[style,[lines,2]],[legend,"x","y"], [gnuplot\_preamble,"set key top center"]),desol,initial\$

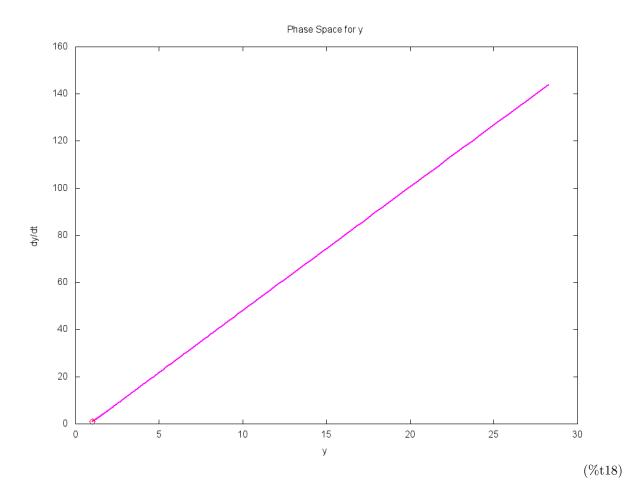


(%i16) wxplot2d([[parametric,x(t),y(t),[t,0,\tau]], [discrete,[[x\_0,y\_0]]]],[axes,solid], [title,"Trajectory"],[style,[lines,3],[points,3]], [color,green,red],[point\_type,circle],[legend\_[xlabel,"x"],[ylabel,"y"]),desol,initial\$





(%i18) wxplot2d([[parametric,y(t),diff(y(t),t),[t,0,\tau]], [discrete,[[y\_0,Dy0]]]],[axes,solid], [title,"Phase Space for y"],[style,[lines,2],[points,3]], [color,magenta,red],[point\_type,circle] [xlabel,"y"],[ylabel,"dy/dt"]),desol,initial\$



### Numerical solution with rfk45

(%i19) kill(labels)\$

(%i6) funcs:[X,y,x]\$ldisplay(funcs)\$

odes:map('rhs,append(linsol,[Eq3]))\$ldisplay(odes)\$

interval:  $[t,0,\tau]$  \$ldisplay(interval)\$

$$funcs = [X, y, x] \tag{\%t2}$$

$$odes = [-4y + x - 5t + X, 4y - x - X, X]$$
(%t4)

$$interval = [t, 0, 1] \tag{\%t6}$$

(%i7) rksol:rkf45(odes,funcs,map('rhs,initial),interval, absolute\_tolerance=5d-8,report=true)\$

Info: rkf45:

Integration points selected:151

Total number of iterations:150

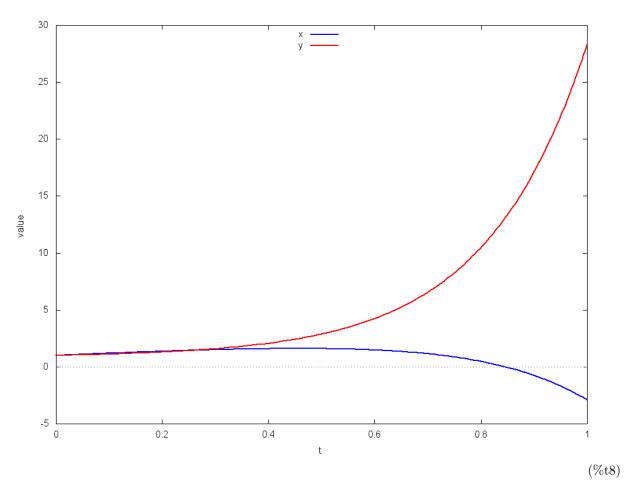
 $Bad\,steps\,corrected:0$ 

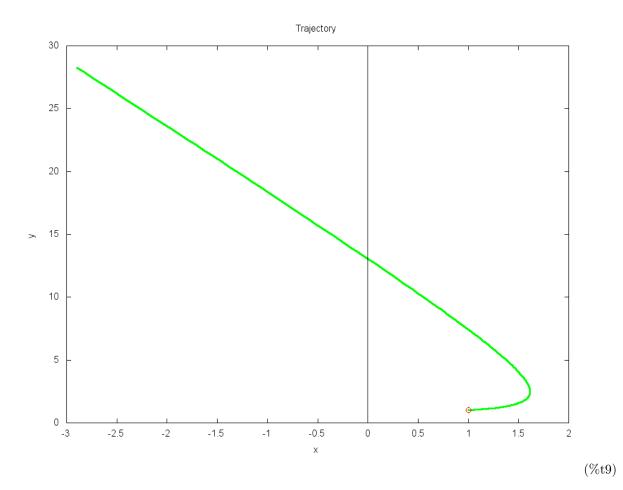
 ${\rm Minimum\,estimated\,error:} 4.990810^{-9}$ 

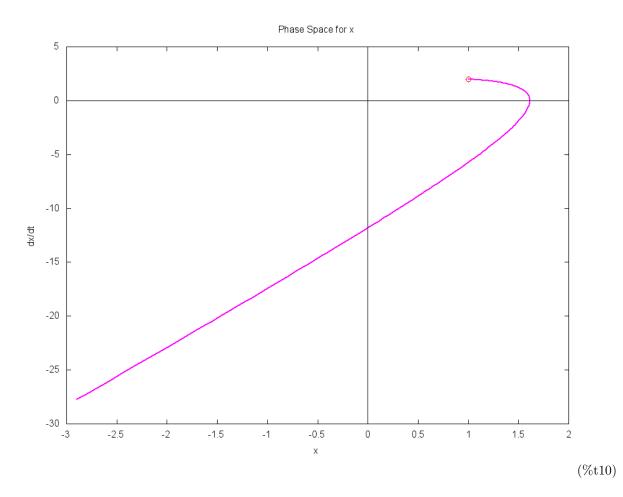
 ${\it Maximum\,estimated\,error:} 2.683410^{-8}$ 

Minimum integration step taken: 0.0024759

Maximum integration step taken: 0.013573







# Numerical solution with dlsode

```
(\%i11) kill(labels,t,X,y,x)$
(%i1) state:dlsode_init(map('rhs,append(linsol,[Eq3])),['t,'X,'y,'x],21)$
(%i9) t:0d0$
       init:map(rhs,initial)$
       rtol:1d-4$
       atol:[5d-8,5d-8,5d-8]$
       result:[]$
       dlsol:[cons(t,init)]$
       tout: \delta: 0.01d0$
       istate:1$
(%i10) for k thru \tau/\delta do
       block([],
       result:dlsode_step(init,t,tout,rtol,atol,istate,state),
       dlsol:append(dlsol,[cons(first(result),second(result))]),
       istate:result[3],
       tout:tout+\delta)$
```

(%i11) wxplot2d([[discrete,map(lambda([u],part(u,[1,4])),dlsol)], [discrete,map(lambda([u],part(u,[1,3] [style,[lines,2]],[xlabel,"t"],[ylabel,"value"],[x,0, $\tau$ ], [legend,"x","y"],[gnuplot\_preamble,"set key top center"])\$

