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1 function res = RK4ND(f, X0, h, t)
2 % RK4 method in N dimensional case;
3 % f: cell array of functions;
4 % X0: 1*N array of initial values;
5 % h: step size;
6 % t = [t0, t1]: time periods;
7
8 t0 = t(1)-h; t1 = t(2);
9 N = length(X0); nstep = (t1-t0)/h;
10 if N ~= length(f)
11     error('Dimension of function and initial values do not agree');
12 end
13
14 res = zeros(nstep, N);
15 for i = 1:nstep
16     t0 = t0+h;
17     res(i, :) = X0;
18     X1 = X0;
19     X2 = zeros(1, N);
20     for j = 1:N
21         X2(j) = feval(f{j}, t0, X1);
22     end
23     X2 = X0 + h/2*X2;
24     X3 = zeros(1, N);
25     for j = 1:N
26         X3(j) = feval(f{j}, t0+h/2, X2);
27     end
28     X3 = X0 + h/2*X3;
29     X4 = zeros(1, N);
30     for j = 1:N
31         X4(j) = feval(f{j}, t0+h/2, X3);
32     end
33     X4 = X0 + h*X4;
34     for j = 1:N
35         X0(j) = X0(j) + h/6*(feval(f{j}, t0, X1)...
36                             + 2*feval(f{j}, t0+h/2, X2)...
37                             + 2*feval(f{j}, t0+h/2, X3)...
38                             + feval(f{j}, t0+h, X4));
39     end
40 end

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1 s = 10; b = 8/3; r = 28;
2 h = 0.004; t = [0, 120];
3
4 f1 = @(t, X) s*(X(2)-X(1));
5 f2 = @(t, X) r*X(1)-X(2)-X(1)*X(3);
6 f3 = @(t, X) -b*X(3)+X(1)*X(2);
7 f4 = @(t, X) -s*X(4)+s*X(5);
8 f5 = @(t, X) (r-X(3))*X(4)-X(5)-X(1)*X(6);
9 f6 = @(t, X) X(2)*X(4)+X(1)*X(5)-b*X(6);
10 f = {f1, f2, f3, f4, f5, f6};
11 X0 = [-8, 8, r-1, sqrt(2)/6, 5/6, 1/2];
12
13 res = RK4ND(f, X0, h, t);
14 tt = (t(1):h:t(2))';
15 val = res(:, 4:end);
16 v = log(sum(val.*val, 2))./tt;
17 plot(tt, v);
18 xlabel('t');
19 ylabel('val');

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