

Computational Practicum

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Group: Bs20-03

Variant: 5

Task

Given the IVP with ODE of first order on some interval

$$\begin{cases} y' = f(x, y) \\ y(x_0) = y_0 \\ x \in (x_0, X) \end{cases}$$

Given: $f(x, y) = y/x + x \cos(x); \quad x_0 = \pi; \quad y_0 = 1; \quad X = 4\pi$

$$\begin{cases} y' = y/x + x \cos(x) \\ y(\pi) = 1 \\ x \in (\pi, 4\pi) \end{cases}$$

Exact solution:

	$y' = y/x + x \cos(x)$
	$y' - y/x = x \cos(x)$
Solve $y' + a(x)y = 0$	$y' - y/x = 0$
Substitute $y' = \frac{dy}{dx}$	$\frac{dy}{dx} = \frac{y}{x}$
	$\frac{1}{y} dy = \frac{1}{x} dx$
Integral both sides	$\int \frac{1}{y} dy = \int \frac{1}{x} dx$
	$\ln y = \ln x + \ln C $
Use $\log x + \log y = \log xy$	$\ln y = \ln Cx $
	$y = Cx$
Now find particular solution	$y_p = C(x)x$
Derivate both sides	$y'_p = C'(x)x + C(x)$
Substitute $y' = y'_p$	$C'(x)x + C(x) = y/x + x \cos(x)$
Substitute $y = Cx$	$C'(x)x + \cancel{C(x)} = \frac{\cancel{C(x)x}}{x} + x \cos(x)$
	$C'(x)x = x \cos(x)$
Integral both sides	$C(x) = \sin(x)$
$y_{exact} = y_g + y_p$	$y = Cx + C(x)x$
Substitute $C(x) = \sin(x)$	$y = Cx + \sin(x)x$
	$y = x(C + \sin(x))$
Put initial value y_0, x_0	$1 = \pi C + \pi \sin(\pi)$
	$1 = \pi C$

$$C = \frac{1}{\pi}$$

$$C = \frac{y_0}{x_0} - \sin(x_0)$$

Answer

$$y = x\left(\frac{1}{\pi} + \sin(x)\right)$$

How to work with the program:

- Just run "Main.py" in **Methods** folder
- Input all data to terminal
- Then all files will be generated at **Reports** folder

How program works:

in "**Main.py**" we interact with terminal, to enter Inputs, after that we create object of class *GUI* and pass our inputs, then we call *solve()* function, in *GUI* it will calculate all graphs and keep it, after that we call *show()* function which will generate our graphs in .png in **Report** folder

```
gui = Gui(x_start, y0, x_end, N, y_prime_formula, y_formula)
gui.solve()
gui.show()
```

in "**GUI.py**" we have 3 methods: *constructor*(*__init__*), *solve*, *show*. In *constructor* we create all arrays for graphs, and create objects of classes: **EulerMethod**, **ImprovedEulerMethod**, **RungeKuttaMethod**. In *show()* we plotting ready arrays to graphs and save it to **Report**. In *solve()* we have 2 for one for solving **Euler**, **Imporved Euler**, **Runge-Kutta methods**, **LTE**, **GTE**, another for **Errors depending on the number of grid cells (N)**.

```
def solve(self):
    # Exact, Euler, Improved Euler, Runge-Kutta methods, LTE, GTE
    h = (self.x_end - self.x_start) / (self.N - 1)
    for i in range(1, self.N, 1):
        self.y_exact = np.append(self.y_exact, eval(self.y_formula, {"x": self.x[i], "np": np, "C": self.C}))
        self.y_euler = np.append(self.y_euler, self.euler_method.get_y(self.x[i - 1], self.y_euler[i - 1], h))
        self.y_imp_euler = np.append(self.y_imp_euler, self.imp_euler_method.get_y(self.x[i - 1], self.y_imp_euler[i - 1], h))
        self.y_runge_kutta = np.append(self.y_runge_kutta, self.runge_kutta_method.get_y(self.x[i - 1], self.y_runge_kutta[i - 1], h))
        self.lte_euler = np.append(self.lte_euler,
                                   abs(self.euler_method.get_y(self.x[i - 1], self.y_exact[i - 1], h) - self.y_exact[i]))
        self.lte_imp_euler = np.append(self.lte_imp_euler,
                                       abs(self.imp_euler_method.get_y(self.x[i - 1], self.y_exact[i - 1], h) - self.y_exact[i]))
        self.lte_runge_kutta = np.append(self.lte_runge_kutta,
                                         abs(self.runge_kutta_method.get_y(self.x[i - 1], self.y_exact[i - 1], h) - self.y_exact[i]))
        self.gte_euler = np.append(self.gte_euler, abs(self.y_exact[i] - self.y_euler[i]))
        self.gte_imp_euler = np.append(self.gte_imp_euler, abs(self.y_exact[i] - self.y_imp_euler[i]))
        self.gte_runge_kutta = np.append(self.gte_runge_kutta, abs(self.y_exact[i] - self.y_runge_kutta[i]))

    # Errors depending on number of points on graph (N)
    for n in range(2, 100, 1):
        h = (self.x_end - self.x_start) / (n - 1)
        x2 = np.arange(self.x_start, self.x_end + h / 2, h)
        temp_euler = temp_imp_euler = temp_runge_kutta =
        exact = euler = imp_euler = runge_kutta = self.y0
        for i in range(1, n, 1):
            exact = eval(self.y_formula, {"x": x2[i], "np": np, "C": self.C})
            euler = self.euler_method.get_y(x2[i - 1], euler, h)
            imp_euler = self.imp_euler_method.get_y(x2[i - 1], imp_euler, h)
            runge_kutta = self.runge_kutta_method.get_y(x2[i - 1], runge_kutta, h)
            temp_euler += abs(exact - euler)
            temp_imp_euler += abs(exact - imp_euler)
            temp_runge_kutta += abs(exact - runge_kutta)
        self.sum_euler = np.append(self.sum_euler, temp_euler)
        self.sum_imp_euler = np.append(self.sum_imp_euler, temp_imp_euler)
        self.sum_runge_kutta = np.append(self.sum_runge_kutta, temp_runge_kutta)
```

in "EulerMethod.py", "ImprovedEulerMethod.py", "RungeKuttaMethod.py" in each we have 2 variables: h , $y_prime_formula$ for calculating these methods. And 3 methods: *constructor*(`__init__`), *get_y_prime*(x , y), *get_y*(x , y , h). In *get_y_prime*(x , y) we will put x and y to y' formula and return result. In *get_y*(x , y , h) we will solve Euler, Improved Euler, Runge-Kutta method

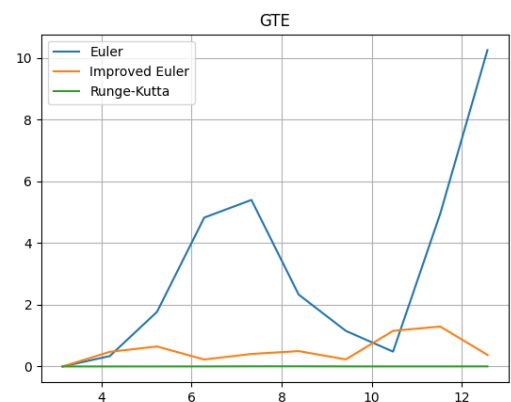
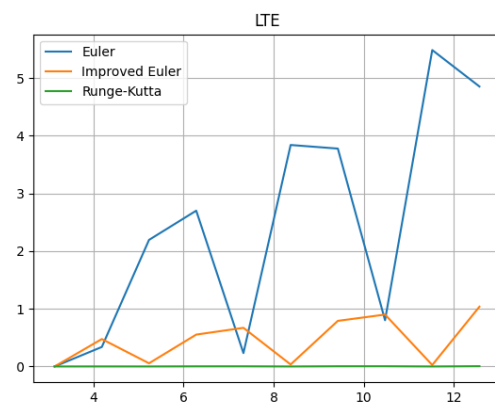
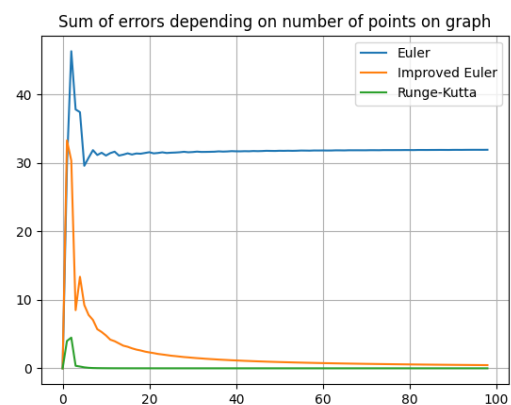
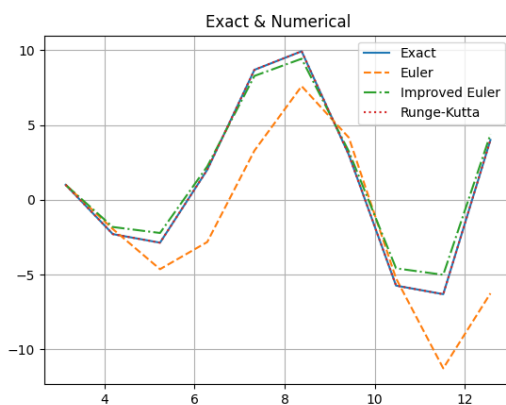
```
class RungeKuttaMethod:
    def __init__(self, h, y_prime_formula):
        self.h = h
        self.y_prime_formula = y_prime_formula

    def get_y_prime(self, x, y):
        return eval(self.y_prime_formula, {"x": x, "y": y, "np": np})

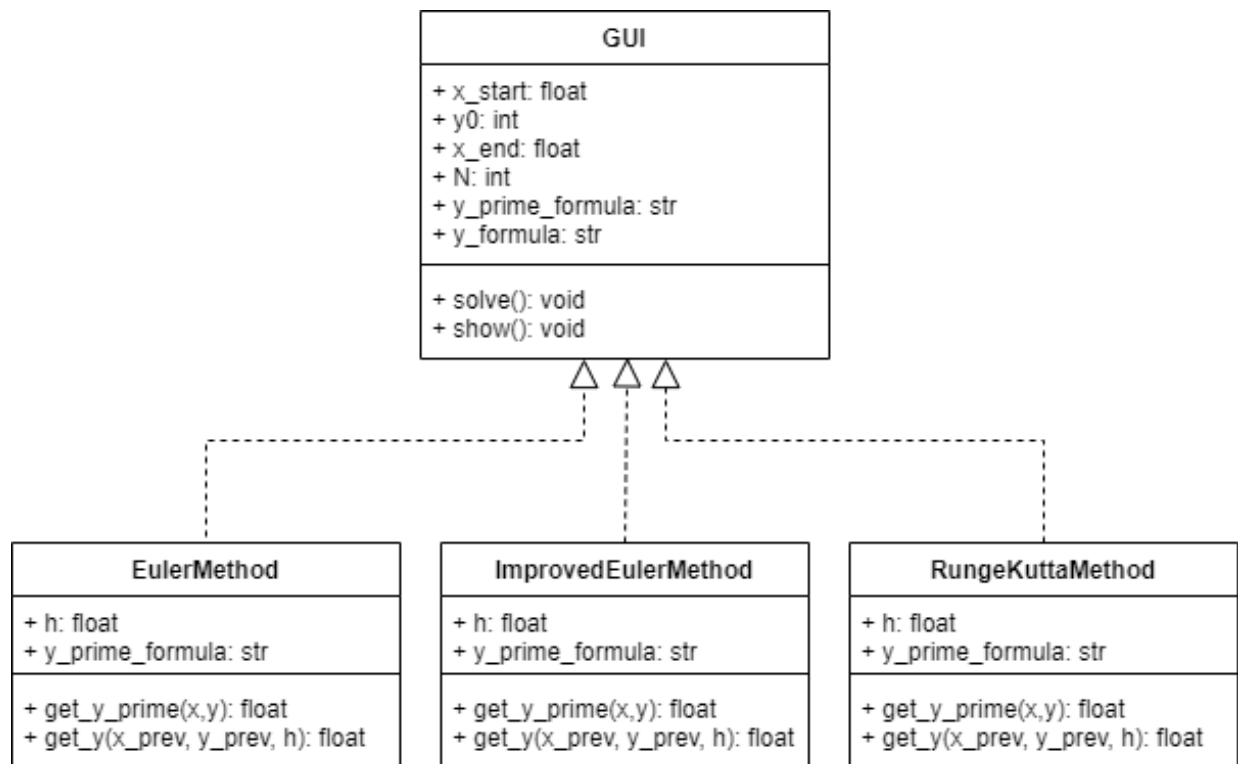
    def get_y(self, x_prev, y_prev, h):
        k1 = self.get_y_prime(x_prev, y_prev)
        k2 = self.get_y_prime(x_prev + h / 2, y_prev + h * k1 / 2)
        k3 = self.get_y_prime(x_prev + h / 2, y_prev + h * k2 / 2)
        k4 = self.get_y_prime(x_prev + h, y_prev + h * k3)
        return y_prev + h / 6 * (k1 + 2 * k2 + 2 * k3 + k4)
```

Graphs:

for $N = 10$



UML:



Conclusion:

In **Sum of errors** we can see that the more points we use, the less total errors.

Also after comparing all methods, we can note that **Runge-Kutta** method is the most accurate to exact.