MEC001P1M
Numerical Methods in Engineering
(Ordinary Differential Equations-I)

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Motivation

- Many of the physical laws leads to the development differential equations
  - Newton's Second Law : The acceleration produced is equal to Force/unit mass $d^2x/dt^2 = F/m$
  - First law of thermodynamics : The rate of change Energy of a system is equal to difference of the rate of heat and work transferred from the system $mc_v dT/dt = -h\,A\,(T-T_{amb})$

Some of the well known ODE's

- Dynamics

$$m\frac{d^2x}{dt^2}+c\frac{dx}{dt}+kx=f(t)$$

- Radioactivity

$$\frac{dN}{dt}=-\lambda N$$

- Conduction

$$\frac{d^2T}{dx^2}=-\frac{q'''}{k}$$

Classification of ODEs

- Order

$$\frac{dN}{dt}=-\lambda N$$ First Order

$$m\frac{d^2x}{dt^2}+c\frac{dx}{dt}+kx=f(t)$$ Second Order

- Linearity

$y'+y = 0$ Linear

$y'+y^2 = 0$ Non-linear

Classification of ODEs (cont'd)

Homogenity

$y' + y = 0$ Homogeneous

$y' + y = f(x)$ Non-Homogeneous

System of linear ODE's

$y' = f(x,y,z)$; $z' = g(x,y,z)$

- ❑ Analytical Solutions can be found for linear ODE's
- ❑ For most non-linear systems, numerical solution has to be resorted to

Classification of ODEs (cont'd)

Initial Value Problems (IVP)

The boundary conditions are specified at the same boundary

$$m\frac{d^2x}{dt^2} + c\frac{dx}{dt} + kx = f(t)$$

$$with \quad x(t=0) = x_0 \quad and \quad \frac{dx}{dt}(t=0) = \dot{x}_0$$

Classification of ODEs (cont'd)

Boundary Value Problems (BVP)

The boundary conditions are specified at different boundaries

$$\frac{d^2T}{dx^2} = -\frac{q'''}{k}$$

$$with \quad T(x=0) = T_0 \quad and \quad T(x=L) = T_L$$

- ❑ The techniques for solution vary, though in principle, both problems can be solved by any one of the techniques

Solution of IVP for a first order ODE

- y' = f(x,y), with y(x=0) = y_0

❑ Taylor Series Method

$$\bar{y}(x_0 + h) = \bar{y}(x_0) + \bar{y}'(x_0)h + \bar{y}''(x_0)\tfrac{h^2}{2!} + \ldots$$

$$+ \bar{y}^n(x_0)\tfrac{h^n}{n!} + \bar{y}^{n+1}(\xi)\tfrac{h^{n+1}}{n+1!}$$

$$\bar{y}(x_0) = y_0$$

$$\bar{y}'(x_0) = f(x_0, y_0)$$

$$\bar{y}'' = (\bar{y}')' = \frac{df}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}\frac{dy}{dx}$$

$$\Rightarrow \bar{y}''(x_0) = f_x(x_0, \bar{y}_0) + f_y(x_0, \bar{y}_0) f(x_0, \bar{y}_0)$$

Taylor Series Method (Cont'd)

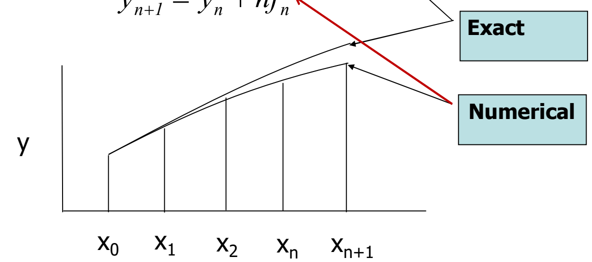
- The method needs evaluation of derivatives
- Automation is cumbersome
- Estimation of error is difficult, if not impossible
- Not a preferred method

Euler's Method

This is the simplest method, wherein only the first two terms of the Taylor series is accounted for.

$$\bar{y}(x_0+h)=\bar{y}(x_0)+\bar{y}'(x_0)h+\bar{y}''(\xi)\tfrac{h^2}{2!}$$

$$\Rightarrow \begin{array}{l} \bar{y}_{n+1}=\bar{y}_n+hf_n+o(h^2) \\ y_{n+1}=y_n+hf_n \end{array}$$



Euler's Method (Cont'd)

When applied repetitively, it leads to

$$\bar{y}_N = y_0 + \sum_{n=1}^{N}(y_n - y_{n-1}) + \sum_{n=1}^{N} y''(\xi)\frac{h^2}{2!}$$

Error term

$$where \quad N=\frac{x_N-x_0}{h}$$

$$\sum_{n=1}^{N} y''(\xi)\tfrac{h^2}{2!} = Ny''(\xi)\tfrac{h^2}{2!}=\frac{x_N-x_0}{h}y''(\xi)\tfrac{h^2}{2!}$$

$$\Rightarrow \bar{y}_N = y_0+\sum_{n=1}^{N} y_n - y_{n-1} + o(h)$$

Globally First Order method

Stability of Euler's Method

- Stability implies that the round off error should not explode
- This implies that the error be bounded, that is to say $e_{N+1}/ e_N < 1$

$$\bar{y}_{N+1}=\bar{y}_N+hf(x_n,\bar{y}_n)+T_n \qquad \text{The exact value}$$

$$y_{N+1}=y_N+hf(x_n,y_n) \qquad \text{Numerical Estimate}$$

$$\Rightarrow \bar{y}_{N+1}-y_{N+1}=\bar{y}_N-y_N+h(f(x_n,\bar{y}_n)-f(x_n,y_n))+T_n$$

$$e_{N+1}=e_N+h\frac{(f(x_n,\bar{y}_n)-f(x_n,y_n))}{\bar{y}_N-y_N}(\bar{y}_N-y_N)$$

Note that the truncation error has been removed

13/17 3:55 PM

Stability (cont'd)

In the limit h tending to zero

$$e_{N+1} = e_N + h\left(\frac{\partial f}{\partial y}\right)_N e_N$$

$$\Rightarrow \frac{e_{N+1}}{e_N} = \left[1 + h\left(\frac{\partial f}{\partial y}\right)_N\right]$$

The conditions for stability can be derived as

$$\left|\frac{e_{N+1}}{e_N}\right| = \left|1 + h\left(\frac{\partial f}{\partial y}\right)_N\right| \le 1$$

14/17 3:55 PM

Stability (cont'd)

The previous condition leads to

$$-1 \le 1 + h\left(\frac{\partial f}{\partial y}\right)_N \le 1$$

$$1 + h\left(\frac{\partial f}{\partial y}\right)_N \le 1 \quad \Rightarrow \frac{\partial f}{\partial y} \le 0$$

$$-1 \le 1 + h\left(\frac{\partial f}{\partial y}\right)_N \quad \Rightarrow h \le \frac{2}{\left|\frac{\partial f}{\partial y}\right|} \quad (note \frac{\partial f}{\partial y} \le 0)$$

15/17 3:55 PM

Modified Euler's Method-I

- Higher order approximations can similarly be obtained.

$$\bar{y}_{n+1} = \bar{y}_n + \bar{y}_n' h + \bar{y}_n'' \tfrac{h^2}{2!} + O(h^3)$$

$$\bar{y}'_{n+1} = \bar{y}'_n + h\bar{y}''_{n+1} + O(h^2) \quad \Rightarrow \bar{y}_n'' = \frac{\bar{y}_{n+1}' - \bar{y}_n'}{h} + O(h)$$

$$\Rightarrow y_{n+1} = \bar{y}_n + \bar{y}_n' h + \frac{h^2}{2}\frac{(\bar{y}_{n+1}' - \bar{y}_n')}{h} + O(h^3)$$

$$\Rightarrow \bar{y}_{n+1} = \bar{y}_n + \frac{h}{2}(\bar{y}_{n+1}' + \bar{y}_n') + O(h^3)$$

$$\bar{y}_{n+1} = f(x, \bar{y})_{n+1}$$

- Thus y_{n+1} has to be estimated
- This is done by Euler's Method

16/17 3:55 PM

Modified Euler's Method-II

- The overall method consists of the following two steps

$$y^p{}_{n+1} = y_n + hf(x_n, y_n)$$

$$y^c{}_{n+1} = y_n + h\frac{\left(f(x_n, y_n) + f(x_{n+1}, y_{n+1}^p)\right)}{2}$$

Modified Euler's Method(Cont'd)

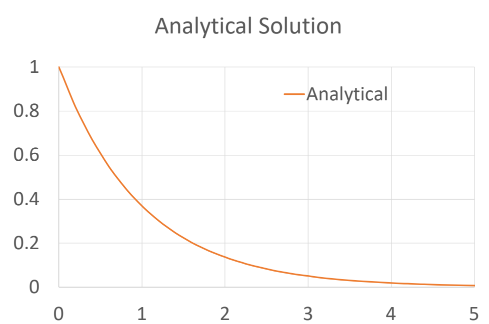
- It is a predictor-corrector method
- It requires two function evaluation per step
- The method is globally second order method
- Acceptable for some problems
- Not a preferred method
- Note that the slope used is the average estimated from point n and n+1
- This may be viewed as the slope computed as a weighted mean, with sum of the weights equal to one

Let us consider an example

- Consider $\frac{dy}{dx} = -y$ with $y\big|_{x=0} = 1$
- The analytical solution for the above set is

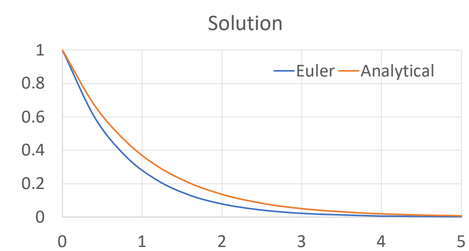
$$y = e^{-x}$$

- The general from ODE is $\frac{dy}{dx} = f(x, y)$.
- In this problem is f(x,y) = y.
- Now let us look at the analytical solution in the next slide.
- It may be observed that at x = 5 the value of y is almost 0.



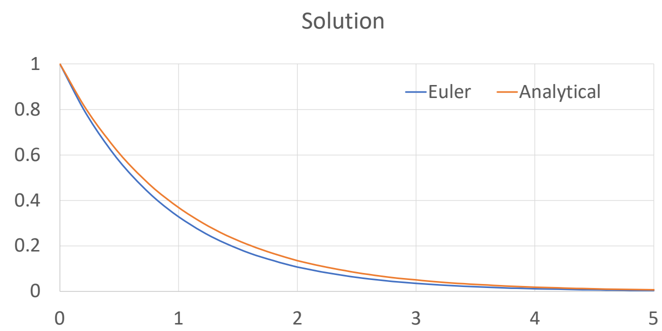
Euler's Method

- Let us look at the numerical solution
- $y_{N+1} = y_N + hf(x_n, y_n)$
- Let us start with h = 0.4



21/17 3:55 PM

h=0.2



22/17 3:55 PM

h=0.1