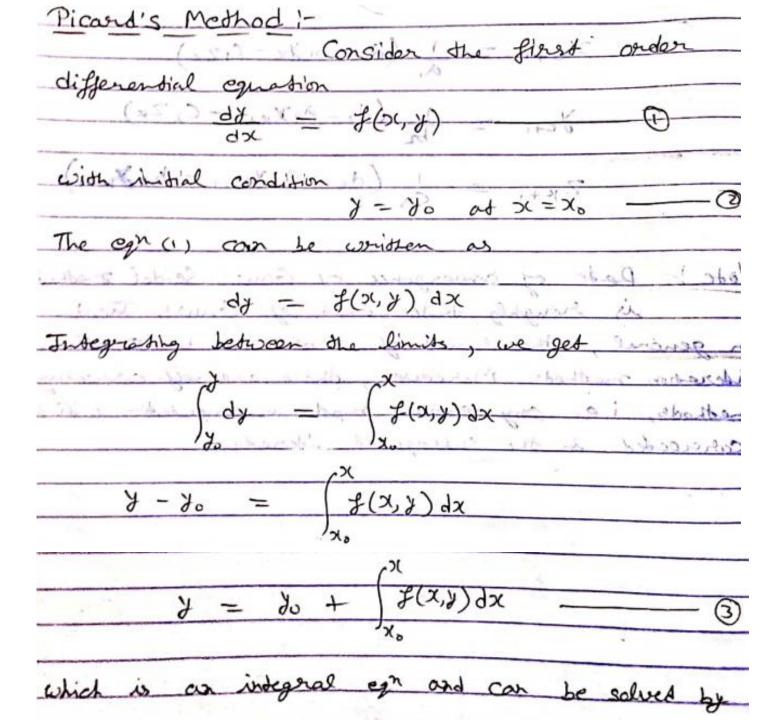
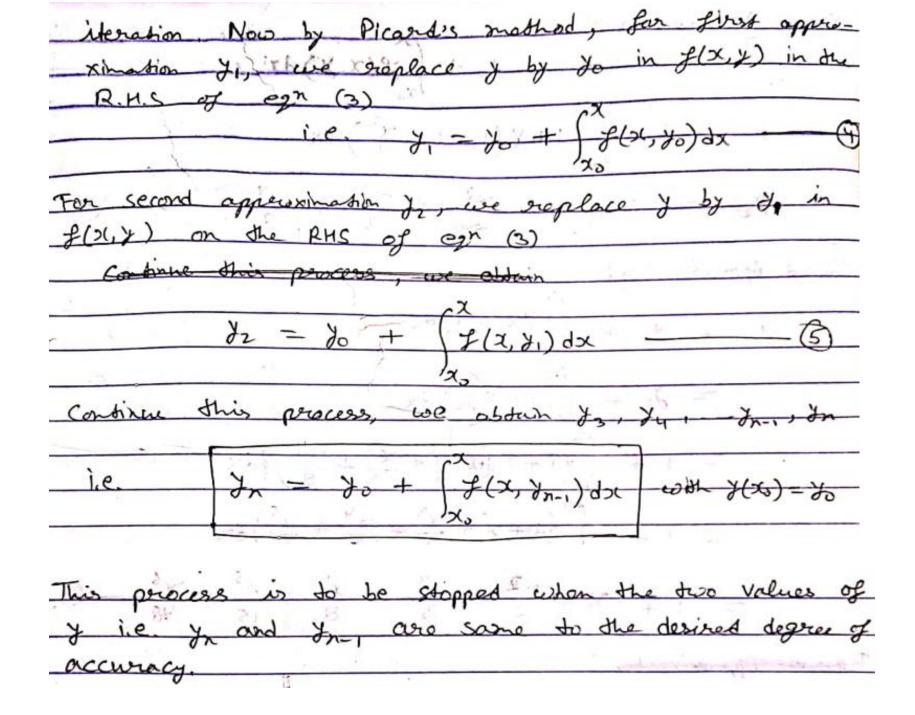
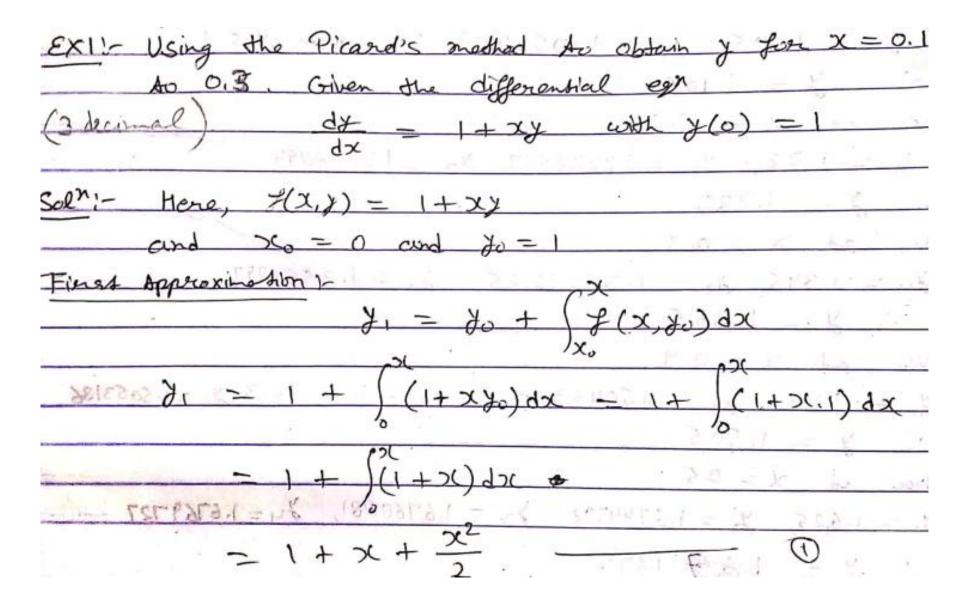
Numerical Solm of Ordinary Differential Equations ysical situation withde Differential Equation / A Ph martity with respect to another gives eite Consider the first order 7(20)

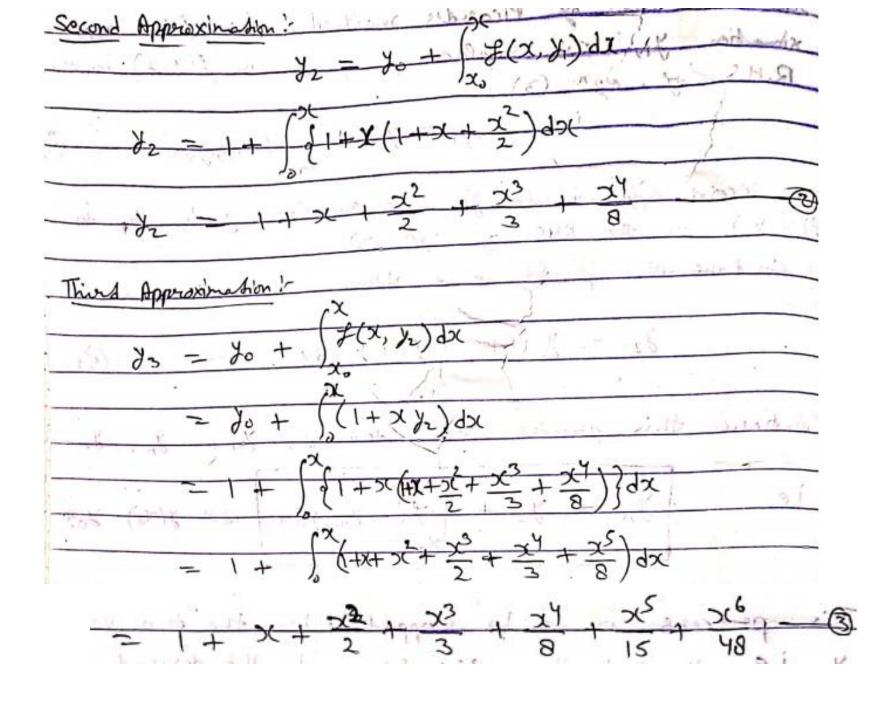
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X = 1.105, X = 1.1053458, X = 1.1053465, : Y= 1.105 = 1.22, x= 1.2228667, x= 1.2228094 ¥ - 1.223 X1 = 1.345, 2= 1.35550125, 2= 1.3551897 : y = 1.355 = 1.48, X2 = 1.5045333; X3 = 1.5053013, X ¥ = 1.505 Now at X = 0.5 X1 = 1.625, X= 1.6744792 7-1.67

Example Use Picard's method to obtain y for x = 0.1. Given that:

$$\frac{dy}{dx} = 3x + y^2$$
; $y = 1$ at $x = 0$.

Sol. Here

$$f(x, y) = 3x + y^2, x_0 = 0, y_0 = 1$$

First approximation,
$$y^{(1)} = y_0 + \int_0^x f(x, y_0) dx$$
$$= 1 + \int_0^x (3x + 1) dx$$

$$=1+x+\frac{3}{2}x^2$$

Second approximation,
$$y^{(2)} = 1 + x + \frac{5}{2}x^2 + \frac{4}{3}x^3 + \frac{3}{4}x^4 + \frac{9}{20}x^5$$

Third approximation,
$$y^{(3)} = 1 + x + \frac{5}{2}x^2 + 2x^3 + \frac{23}{12}x^4 + \frac{25}{12}x^5 + \frac{68}{45}x^6 + \frac{1157}{1260}x^7 + \frac{17}{32}x^8 + \frac{47}{240}x^9$$

$$+\frac{27}{400}x^{10}+\frac{81}{4400}x^{11}$$

when x = 0.1, we have

$$y^{(1)}=1.115, \quad y^{(2)}=1.1264, \quad y^{(3)}=1.12721$$

Thus, y = 1.127 when x = 0.1.

Example 4. If $\frac{dy}{dx} = \frac{y-x}{y+x}$, find the value of y at x = 0.1 using Picard's method.

Given that y(0) = 1.

Sol. First approximation,

$$y^{(1)} = y_0 + \int_0^x \frac{y_0 - x}{y_0 + x} dx = 1 + \int_0^x \left(\frac{1 - x}{1 + x}\right) dx$$
$$= 1 + \int_0^x \left(\frac{2}{1 + x} - 1\right) dx$$
$$= 1 - x + 2 \log(1 + x)$$

Second approximation,

$$y^{(2)} = 1 + x - 2 \int_0^x \frac{x \, dx}{1 + 2 \log (1 + x)}$$

which is difficult to integrate.

Thus, when,
$$x = 0.1$$
, $y^{(1)} = 1 - 0.1 + 2 \log (1.1) = 0.9828$

Here in this example, only I approximation can be obtained and so it gives the approximate value of y for x = 0.1.

Example Solve $\frac{dy}{dx} = 1 + xy$ with $x_0 = 2$, $y_0 = 0$ using Picard's method of successive approximations.

Sol. Here,
$$y^{(1)} = y_0 + \int_2^x f(x, y_0) \, dx = 0 + \int_2^x \left[1 + x(0) \right] \, dx = x - 2$$
$$y^{(2)} = 0 + \int_2^x \left\{ 1 + x(x - 2) \right\} \, dx$$
$$= \left(x - x^2 + \frac{x^3}{3} \right)_2^x = -\frac{2}{3} + x - x^2 + \frac{x^3}{3}$$

And third approximation,

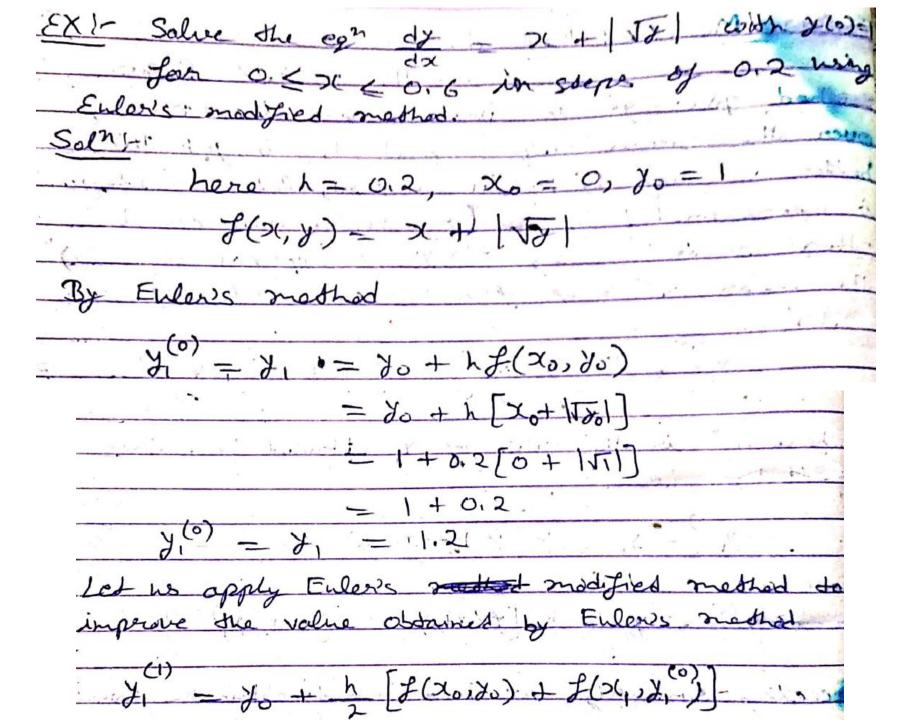
$$y^{(3)} = 0 + \int_{2}^{x} \{1 + x \ y^{(2)}\} dx$$
$$= -\frac{22}{15} + x - \frac{1}{3}x^{2} + \frac{x^{3}}{3} - \frac{x^{4}}{4} + \frac{x^{5}}{15}$$

which is the required solution.

ER'S METHOD meder 200 H(X0) tition 40 20 f(x,y)dx 6K f(x0, 80) トもしらいか for hers second approximation

とま(ス,ッツ) mathed take the ste ter accuracy by the Enlurs Modified Method! The modified Euleus method gives greater improvement over the original Eulers, mathod. To get the better occuracy by Euleres method. is approximated by A(20, 40 Hence. (1)

y, abtained by Euler's $\lambda = \lambda_1 = \lambda_0 + \lambda_2(x_0, \lambda_0)$ y(x) 1 = yn 1 2 [f(an da) 1



$$\frac{y^{(1)}}{y^{(1)}} = \frac{1}{2} + \frac{1}{2} \left[\frac{f(x_0, y_0)}{f(x_0, y_0)} + \frac{f(x_0, y_0)}{f(x_0, y_0)} \right] \\
\frac{y^{(1)}}{y^{(1)}} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{f(x_0, y_0)}{g(x_0, y_0)} \right] \\
\frac{y^{(1)}}{y^{(1)}} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{f(x_0, y_0)}{g(x_0, y_0)} \right] \\
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\frac{y^{(1)}}{g(x_0, y_0)} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{f(x_0, y_0)}{g(x_0, y_0)} \right] \\
\frac{y^{(1)}}{g(x_0, y_0)} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{g(x_0, y_0)}{g(x_0, y_0)} \right] \\
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\frac{y^{(1)}}{g(x_0, y_0)} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{g(x_0, y_0)}{g(x_0, y_0)} \right] \\
\frac{y^{(1)}}{g(x_0, y_0)} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{g(x_0, y_0)}{g(x_0, y_0)} \right] \\
\frac{g(x_0, y_0)}{g(x_0, y_0)} = \frac{1}{2} \left[\frac{g(x_0, y_0)}{g(x_0, y_0)} + \frac{g(x_0, y_0)}{g(x_0, y_0)} \right]$$

$$y_{1}^{(2)} = y_{0} + \frac{h}{2} \left[f(x_{0}, y_{0}) + f(x_{1} + y_{1}^{(1)}) \right]$$

$$y_{1}^{(2)} = 1 + \frac{0.2}{2} \left[(0 + \sqrt{11}) + (0.2 + \sqrt{1.2295}) \right]$$

$$y_{1}^{(2)} = 1.2309$$

$$y_{1}^{(3)} = y_{0} + \frac{h}{2} \left[f(x_{0}, y_{0}) + f(x_{1}, y_{1}^{(2)}) \right]$$

$$= 1 + \frac{0.2}{2} \left[(0 + \sqrt{11}) + (0.2 + \sqrt{1.2301}) \right]$$

$$y_{1}^{(3)} = 1.2309$$

Example 1. Given $\frac{dy}{dx} = \frac{y-x}{y+x}$ with y = 1 for x = 0. Find y approximately for x = 0.1 by Euler's method.

Sol. We have

$$\frac{dy}{dx} = f(x, y) = \frac{y - x}{y + x} \; ; \, x_0 = 0, \, y_0 = 1, \, h = 0.1$$

Hence the approximate value of y at x = 0.1 is given by

$$\begin{aligned} y_1 &= y_0 + hf(x_0, y_0) & | \text{ using } y_{n+1} &= y_n + hf(x_n, y_n) \\ &= 1 + (.1) + \left(\frac{1-0}{1+0}\right) = 1.1 \end{aligned}$$

Much better accuracy is obtained by breaking up the interval 0 to 0.1 into five steps. The approximate value of y at $x_A = .02$ is given by,

$$\begin{split} y_1 &= y_0 + hf(x_0, y_0) \\ &= 1 + (.02) \left(\frac{1 - 0}{1 + 0} \right) = 1.02 \\ y_2 &= y_1 + hf(x_1, y_1) \\ &= 1.02 + (.02) \left(\frac{1.02 - .02}{1.02 + .02} \right) = 1.0392 \\ y_3 &= 1.0392 + (.02) \left(\frac{1.0392 - .04}{1.0392 + .04} \right) = 1.0577 \\ y_4 &= 1.0577 + (.02) \left(\frac{1.0577 - .06}{1.0577 + .06} \right) = 1.0756 \\ y_5 &= 1.0756 + (.02) \left(\frac{1.0756 - .08}{1.0756 + .08} \right) = 1.0928 \end{split}$$

Hence y = 1.0928 when x = 0.1

TAYLOR'S METHOD

Consider the differential equation

$$\frac{dy}{dx} = f(x, y)
y(x_0) = y_0.$$
(9)

with the initial condition $y(x_0) = y_0$.

If y(x) is the exact solution of (9) then y(x) can be expanded into a Taylor's series about the point $x = x_0$ as

$$y(x) = y_0 + (x - x_0) y_0' + \frac{(x - x_0)^2}{2!} y_0'' + \frac{(x - x_0)^3}{3!} y_0''' + \dots$$
 (10)

where dashes denote differentiation with respect to x.

Here,
$$y_0'$$
, y_0''' , -- can be firmed by using (1)

Successive differentiations at X = Xo. The secrites in egn () can be towncosed at any stope Small , are can calculat After obtaining y, y', y", x" -- from egn () at ol, Taylor's series about x=x Now expanding y(x) by 11 x1 + h2 y11 +

Example 2. For the differential eqn., $\frac{dy}{dx} = -xy^2$, y(0) = 2. Calculate y(0, 2) by Taylor's series method retaining four non-zero terms only.

Sol. Here
$$x_0 = 0, y_0 = 2 \text{ Also } y' = -xy^2$$

Taylor's series for y(x) is given by

$$y(x) = y_0 + xy_0' + \frac{x^2}{2} y_0'' + \frac{x^3}{6} y_0''' + \frac{x^4}{24} y_0^{(iv)} + \frac{x^5}{120} y_0^{(v)} + \dots$$

$$(19)$$

The values of the derivatives y_0' , y_0'' ,, etc. are obtained as follows:

$$y' = -xy^2$$
 $y_0' = -x_0y_0^2 = 0$
 $y'' = -y^2 - 2xyy'$ $y_0'' = -2^2 - 0 = -4$
 $y''' = -4yy' - 2xy'^2 - 2xyy''$ $y_0''' = 0$
 $y^{(iv)} = -6y'^2 - 6y'y'' - 6xy'y'' - 2xyy'''$ $y_0^{(iv)} = 48$
 $y^{(v)} = -24y'y'' - 8yy''' - 6xy''^2$ $y_0^{(v)} = 0$
 $-8xy'y''' - 2xyy^{(iv)}$
 $y^{(vi)} = -40y'y''' - 30y''^2 - 10 yy^{(iv)} - 20xy''y''' y_0^{(vi)} = -1440$
 $-10xy' y^{(iv)} - 2xyy^{(v)}$.

We stop here as we shall get four non-zero terms in the Taylor's series (19).

$$y(x) = 2 + \frac{x^2}{2} (-4) + \frac{x^4}{24} (48) + \frac{x^6}{720} (-1440) + \dots$$
$$= 2 - 2x^2 + 2x^4 - 2x^6 + \dots$$

$$y(0.2) = 2 - 2(0.2)^2 + 2(0.2)^4 - 2(0.2)^6 + \dots$$
$$= 2 - 0.08 + 0.0032 - 0.000128 = 1.923072$$

≃ 1.9231 correct up to four decimal places.

RUNGE-KUTTA METHODS

More efficient methods in terms of accuracy were developed by two German Mathematicians Carl Runge (1856-1927) and Wilhelm Kutta (1867-1944). These methods are well-known as Runge-Kutta methods. They are distinguished by their orders in the sense that they agree with Taylor's series solution up to terms of h^r where r is the order of the method.

These methods do not demand prior computation of higher derivatives of y(x) as in Taylor's method. In place of these derivatives, extra values of the given function f(x, y) are used.

The fourth order Runge-Kutta method is used widely for finding the numerical solutions of linear or non-linear ordinary differential equations.

Runge-Kutta methods are referred to as single step methods. The major disadvantage of Runge-Kutta methods is that they use many more evaluations of the derivative f(x, y) to obtain the same accuracy compared with multi-step methods. A class of methods known as Runge-Kutta methods combines the advantage of high order accuracy with the property of being one step.

First Order Runge-Kutta Method

Consider the differential equation

$$\frac{dy}{dx} = f(x, y); \ y(x_0) = y_0 \tag{1}$$

Euler's method gives

$$y_1 = y_0 + hf(x_0, y_0) = y_0 + hy_0'$$
 (2)

Expanding by Taylor's series, we get

$$y_1 = y(x_0 + h) = y_0 + hy_0' + \frac{h^2}{2!} y_0'' + \dots$$
 (3)

Comparing (2) and (3), it follows that Euler's method agrees with Taylor's series solution up to the term in h. Hence Euler's method is the first order Runge- $Kutta\ method$.

= hf(2(0, yo) Similarly for other 1c2 = LF(xo+h, Yo+Ki) that Rungeobserve is nothing but of second order method

11 - 20 + - (K, + 4K2 + K3) K1 = hf(x0, y0) K2 = hf(x0+ h) x0+ K1) 14 = hf(x0+H, y0+K') K! = hf(xo+h, 20+ Ki)

Fourth	Orden B	unge-Kutta	Method!	14 15)	CAM = white
1 11	the Park to	residence of	us sol	491 145 x	ومرد و
Consider	the diff	terantial e	quation.	dy -	e(31,4)
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	with d	the initial	condition	> (0x) =	to
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or or I	hen the	first shor	ement in	y is	computed
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mother wife	15 10 35	F. 15 2	comment be	1	ar .
	Ky =	LJ(Xo+h,	Yo+ K3)	36 0 Don	Jan Kay

Similarly, the increment in y	for the second interval
is computed by	13 1 3 1 1 2 2d 1623
	4
$\partial - \partial z = \partial_1 + \frac{1}{6} \zeta$	12, + 2 K2 + 2 K3 + 124)
and $x_2 = x_1 + h$	
and $\chi_2 = \chi_1 + h$	+K = -X
V, = hf(2(1) /1)	
K2 = h f(3(1+ h/2)	71+ 12) ment
13 = h f(x, +h	, y 17 + 12) 1 2 halling
Ky = hf(x,+h,	Ju+ Ks)
and Similarly for the most	inservals

Example 1. Solve the equation $\frac{dy}{dx} = x + y$ with initial condition y(0) = 1 by Runge-Kutta rule, from x = 0 to x = 0.4 with h = 0.1.

Sol. Here
$$f(x, y) = x + y$$
, $h = 0.1$, $x_0 = 0$, $y_0 = 1$

We have,

$$k_1 = hf(x_0, y_0) = 0.1 \ (0+1) = 0.1$$

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right) = 0.1(0.05 + 1.05) = 0.11$$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right) = 0.1105$$

$$k_4 = hf(x_0 + h, y_0 + k_3) = 0.12105$$

$$\Delta y = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) = 0.11034$$

Thus,
$$x_1 = x_0 + h = 0.1$$
 and $y_1 = y_0 + \Delta y = 1.11034$

Now for the second interval, we have

$$k_1 = hf(x_1, y_1) = 0.1(0.1 + 1.11034) = 0.121034$$

$$k_2 = hf\left(x_1 + \frac{h}{2}, \ y_1 + \frac{k_1}{2}\right) = 0.13208$$

$$k_3 = hf\left(x_1 + \frac{h}{2}, y_1 + \frac{k_2}{2}\right) = 0.13263$$

$$k_4 = hf(x_1 + h, y_1 + k_3) = 0.14429$$

$$\Delta y = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) = 0.132460$$

Hence
$$x_2 = 0.2$$
 and $y_2 = y_1 + \Delta y = 1.11034 + 0.13246 = 1.24280$

Similarly, for finding y_8 , we have

$$k_1 = hf(x_2, y_2) = 0.14428$$

$$k_2 = 0.15649$$

$$k_8 = 0.15710$$

$$k_4 = 0.16999$$

Repeating the above process

$$y_8 = 0.13997$$

and for

$$y_4 = y(0.4)$$
, we calculate

$$k_1 = 0.16997$$

$$k_2 = 0.18347$$

$$k_3 = 0.18414$$

$$k_4 = 0.19838$$

$$y_4 = 1.5836$$