

Digital Signal Processing

Lab 1

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Alternative #2

ODE: $y' = -y + a \cdot x^2 + b \cdot x + c$

In my case: $y' = -y + 5 \cdot x^2 + x - 99$

Initial condition: $y(0)=1$

Interesting interval: $[0;4]$

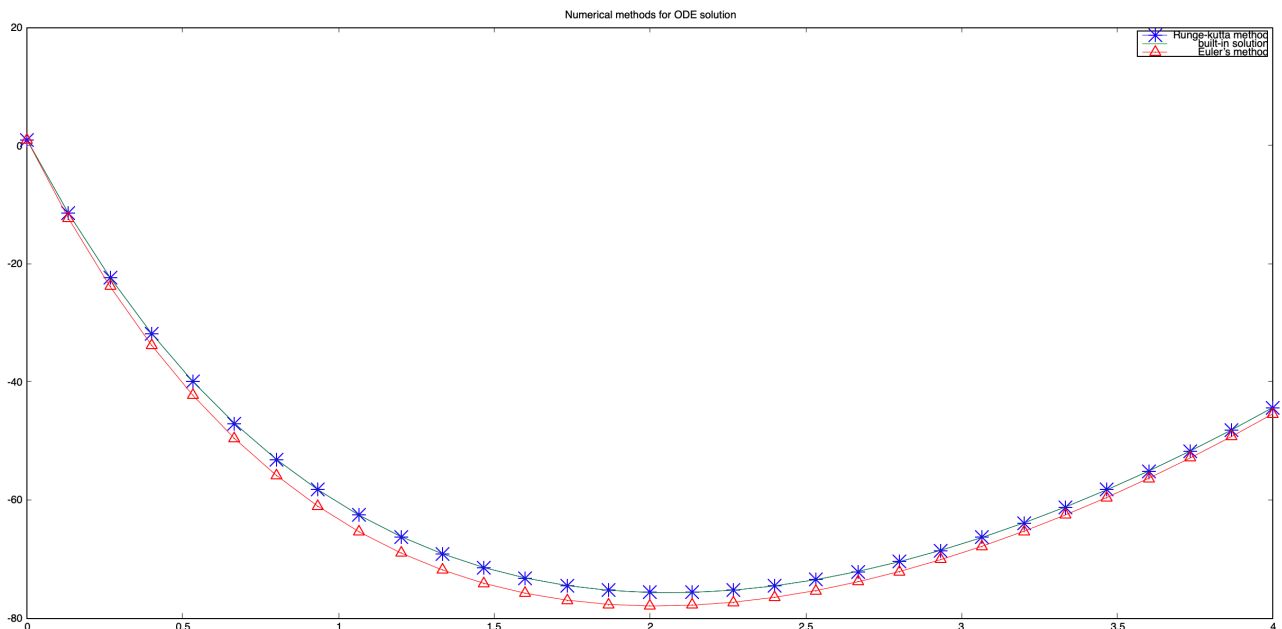
Handwritten mathematical derivation of the solution to the ODE $y' = -y + 5x^2 + x - 99$ using the method of variation of constants.

$$y' = y + 5x^2 + x - 99$$
$$y = uv \quad y' = u'v + uv'$$
$$u(v + v') = u'v = 5x^2 + x - 99$$
$$\int u(v + v') = 0$$
$$u^2 v = 5x^2 + x - 99$$
$$u' = (5x^2 + x - 99)e^{-x}$$
$$u = \int (5x^2 + x - 99)e^{-x} dx$$
$$y = uv = ce^{-x} + 5x^2 - 9x - 90$$
$$y(0) = 1 \Rightarrow c = 81$$

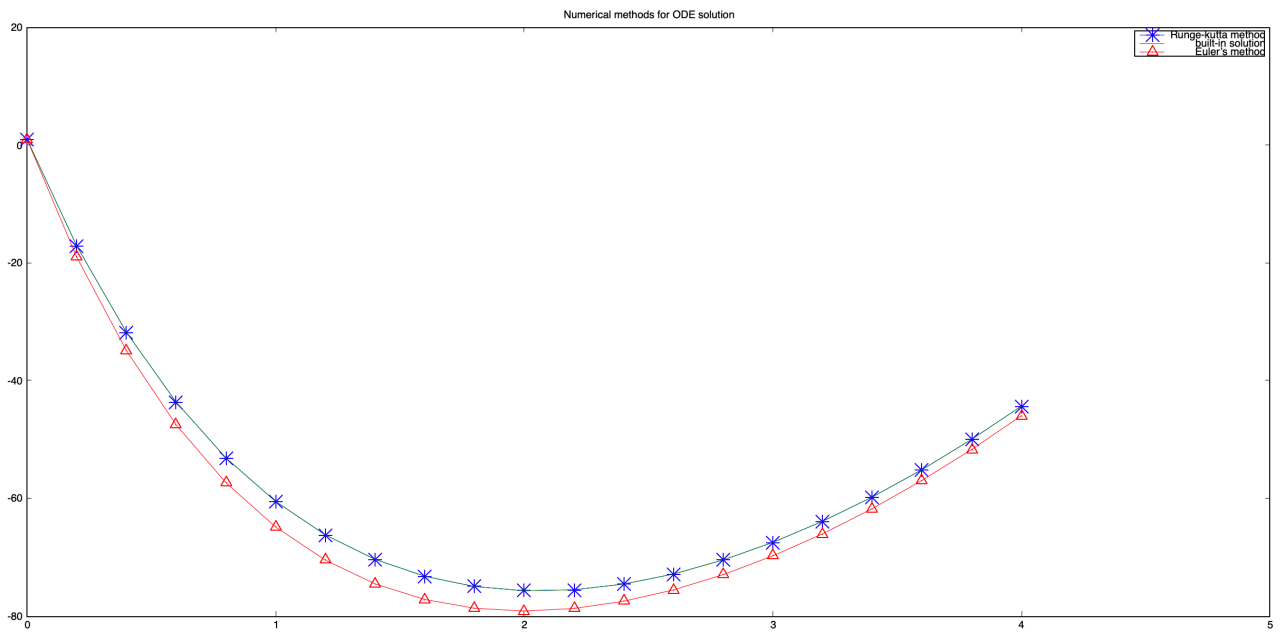
Additional steps shown on the right:

$$u = 0 \Rightarrow v' = -v$$
$$\frac{dv}{v} = -dx$$
$$\ln v = -x$$
$$v = e^{-x}$$

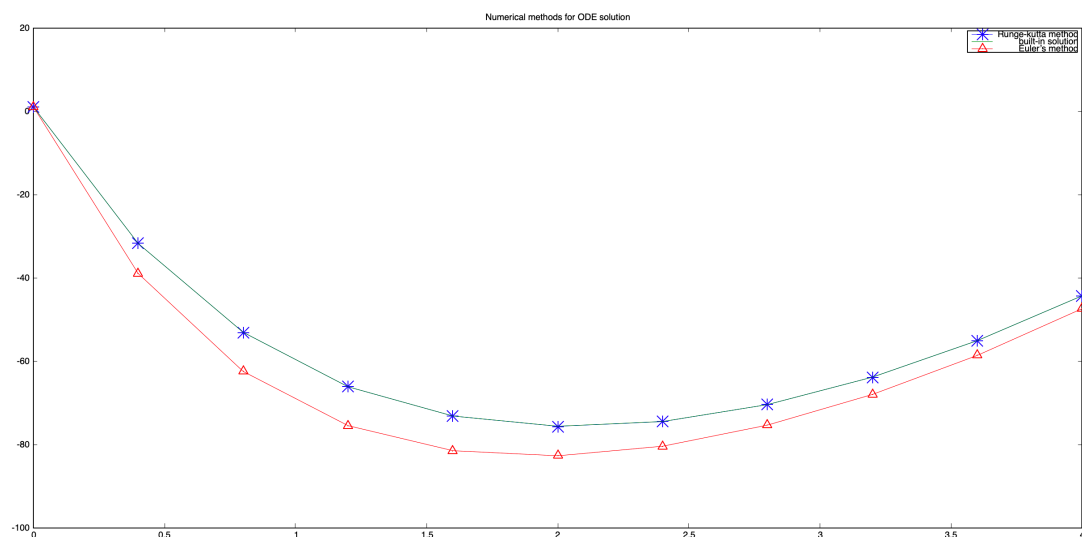
Runge Kutta and Euler's methods for 30 steps



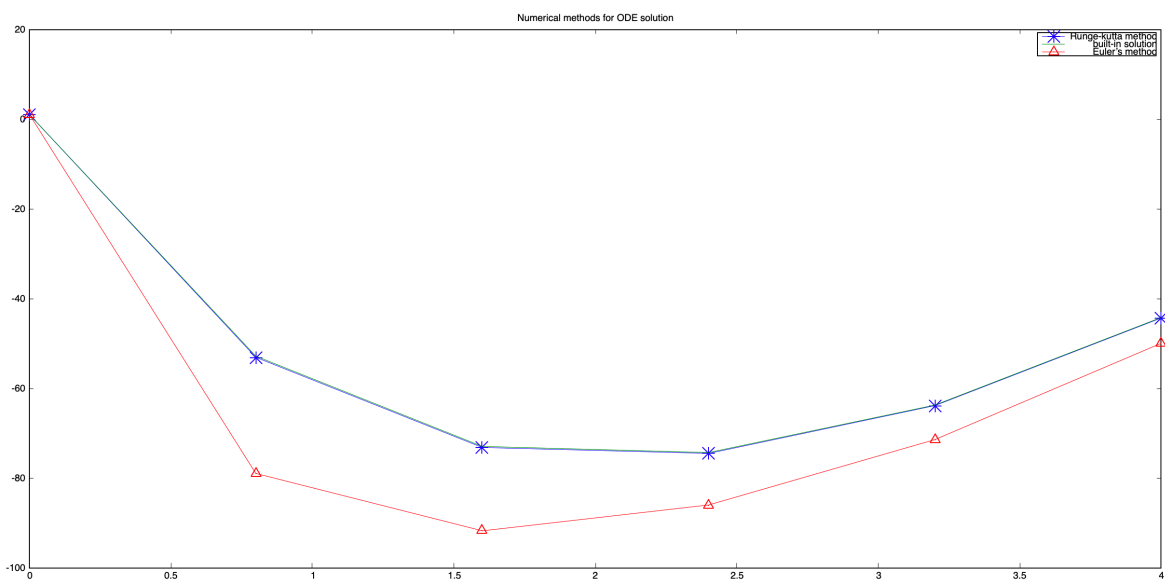
Runge Kutta and Euler's methods for 20 steps



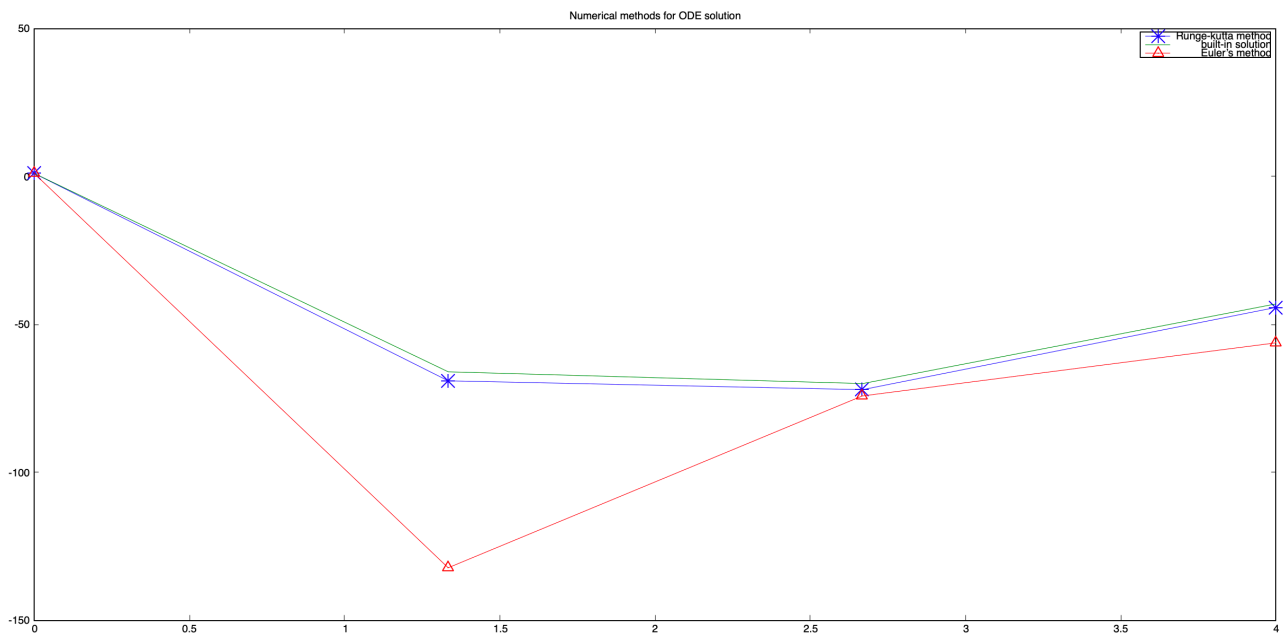
Runge Kutta and Euler's methods for 10 steps



Runge Kutta and Euler's methods for 5 steps



Runge Kutta and Euler's methods for 3 steps



Graphs for error for Runge-Kutta and Euler's method depending on a step size

