

Numerical Methods for Differential Equations

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Contents

Ordinary Differential Equations

1 Ordinary Differential Equations. Basic concepts	3
1.1 Introduction and some notation	3
1.2 Euler's method	3
1.3 Enhanced Euler's method	4
2 Runge-Kutta and Linear Multistep Methods	5
2.1 General Runge-Kutta methods	5
2.1.1 Embedded R-K	5
2.2 Linear multistep methods	6
2.2.1 Generalities	6
2.2.2 Predictor-Corrector method	6
2.2.3 Richardson's extrapolation	6
2.2.4 Convergence of a linear multistep method	6
3 Stiff Problems	9

Partial Differential Equations

4 Partial Differential Equations. Generalities on their solution	11
5 Numerical Solution of PDEs with the Finite Difference Method	12
6 Introduction to Boundary Value Problems	13
7 Quality Control of Solutions	14

ORDINARY DIFFERENTIAL EQUATIONS

1 Ordinary Differential Equations. Basic concepts

1.1 Introduction and some notation

Given $y' = f(x, y)$, where $\begin{cases} y(x) \in \mathbb{R}^n \\ f : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n \end{cases}$

Definition. We denote by $y(x)$ the exact solution of the ODE system above.

Definition. y_k is the approximation of $y(x_k)$ (after k steps).

Objective. We want to approximate $y(x)$ within a given interval $[x_0, x_n]$.

We know $\begin{cases} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_n \end{cases}$ We'd like to know $\begin{cases} y(x_0) \\ y(x_1) \\ y(x_2) \\ \vdots \\ y(x_n) \end{cases}$ We find $\begin{cases} y_0 \\ y_1 \\ y_2 \\ \vdots \\ y_n \end{cases}$ (given by a method)

Definition. $\|y(x_n) - y_n\|$ is the **global error**.

Definition. We define the **local truncation error** as the error caused by one iteration, i.e.

$$LTE = \|y(x_k) - y_k\| \quad (\text{assuming the } \textit{localizing assumption}: y_{k-1} = y(x_{k-1}))$$

1.2 Euler's method

1.3 Enhanced Euler's method

2 Runge-Kutta and Linear Multistep Methods

2.1 General Runge-Kutta methods

2.1.1 Embedded R-K

2.2 Linear multistep methods

2.2.1 Generalities

2.2.2 Predictor-Corrector method

2.2.3 Richardson's extrapolation

2.2.4 Convergence of a linear multistep method

Let's see an example of divergence using a linear multistep method:

Example

Given the method

$$y_{n+2} + a_1 y_{n+1} + a_0 y_n = h(b_1 f_{n+1} + b_0 f_n)$$

1) Find a_0, a_1, b_0, b_1 so that the method above has the highest possible order.

2) Try it on

$$\begin{cases} y' = -y \\ y(0) = 1 \end{cases} \quad (y_0 = 1, y_1 = e^{-h})$$

and prove the method diverges.

1) We want $y(x_n + 2h) - y_{n+2}$

We assume $y_{n+1} = y(x_n + h), y_n = y(x_n)$ (localizing assumption).

$$\begin{aligned} y(x_n + 2h) - y_{n+2} &= y(x_n + 2h) - \left[-a_1 y_{n+1} - a_0 y_n + h(b_1 f(y_{n+1}) + b_0 f(y_n)) \right] \underset{\text{loc.as.}}{=} \\ &= y(x_n + 2h) - \left[-a_1 y(x_n + h) - a_0 y(x_n) + h b_1 \underbrace{f(y(x_n + h))}_{y'(x_n+h)} + h b_0 \underbrace{f(y(x_n))}_{y'(x_n)} \right] \end{aligned}$$

As usual, we expand in powers of h . We'll expand to order 3

$$\begin{aligned} &y(x_n) + 2h y'(x_n) + \frac{4h^2}{2} y''(x_n) + \frac{8h^3}{6} y'''(x_n) + o(h^4) - \\ &- \left[-a_1 \left(y(x_n) + h y'(x_n) + \frac{h^2}{2} y''(x_n) + \frac{h^3}{6} y'''(x_n) + o(h^4) \right) - \right. \\ &\quad - a_0 y(x_n) \\ &\quad + h b_1 \left(y'(x_n) + h y''(x_n) + \frac{h^2}{2} y'''(x_n) + o(h^3) \right) + \\ &\quad \left. + h b_0 y'(x_n) \right] \end{aligned}$$

Let's group by powers of h and assume the right conditions to obtain the highest possible order:

$$h^0 \longrightarrow y(x_n) + a_1 y(x_n) + a_0 y(x_n) = 0$$

$$h^1 \longrightarrow 2hy'(x_n) + a_1 hy'(x_n) - hb_1 y'(x_n) - hb_0 y'(x_n) = 0$$

$$h^2 \longrightarrow 2h^2 y''(x_n) + a_1 \frac{1}{2} h^2 y''(x_n) - b_1 h^2 y''(x_n) = 0$$

$$h^3 \longrightarrow \frac{8h^3}{6} y'''(x_n) + a_1 \frac{h^3}{6} y'''(x_n) - b_1 h \left(\frac{h^2}{2} y'''(x_n) \right) = 0$$

With that, we get the system of equations

$$\begin{cases} 1 + a_1 + a_0 = 0 \\ 2 + a_1 - b_1 - b_0 = 0 \\ 2 + \frac{a_1}{2} - b_1 = 0 \\ \frac{8}{6} + \frac{a_1}{6} - \frac{b_1}{2} = 0 \end{cases}$$

And we end up with

$$a_0 = -5, \quad a_1 = 4, \quad b_0 = 2, \quad b_1 = 4$$

2) Our method is

$$y_{n+2} + 4y_{n+1} - 5y_n = h(4f_{n+1} + 2f_n)$$

and with

$$\begin{cases} y' = -y \\ y(0) = 1, y(h) = e^{-h} \end{cases} \quad (y(x) = e^{-x})$$

we have

$$y_{n+2} + 4y_{n+1} - 5y_n = h(-4y_{n+1} - 2y_n)$$

We'll find a solution of the form

$$y_n = c_1 ()^n + c_2 ()^n$$

and we'll see that it diverges.

$$\begin{aligned} \lambda^2 + 4\lambda - 5 + 4h\lambda + 2h &= 0 \\ \lambda^2 + (4(1+h))\lambda + (2h-5) &= 0 \end{aligned}$$

$$\lambda = \frac{-4(1+h) \pm \sqrt{4^2(1+h)^2 - 4(2h-5)}}{2}$$

Let's expand the discriminant

$$\begin{aligned} \sqrt{4^2(1+2h+h^2) - 8h + 20} &= \sqrt{36 + 24h + 16h^2} = 6\sqrt{1 + \frac{4}{6}h + \frac{4^2}{6^2}h^2} \stackrel{\text{Taylor}}{=} \\ &= 6 \left(1 + \frac{1}{2} \left(\frac{4}{6}h + \frac{4^2}{6^2}h^2 \right) + o(h^2) \right) = \\ &= 6 \left(1 + \frac{1}{3}h + o(h^2) \right) \end{aligned}$$

So

$$\lambda = \frac{-4 - 4h \pm (6 + 2h + o(h^2))}{2} = \begin{cases} 1 - h + o(h^2) \\ -5 - 3h + o(h^2) \end{cases}$$

$$\implies y_n = c_1(1 - h + o(h^2))^n + c_2(-5 - 3h + o(h^2))^n$$

Let's find c_1 and c_2 imposing the initial conditions

$$\begin{aligned} &\begin{cases} 1 = c_1 + c_2 \implies c_1 = 1 - c_2 \\ e^{-h} = c_1(1 - h + o(h^2)) + c_2(-5 - 3h + o(h^2)) \end{cases} \\ \implies e^{-h} &= (1 - h + o(h^2)) + c_2 \underbrace{(-5 - 3h + o(h^2) - 1 + h + o(h^2))}_{-6 - 2h + o(h^2)} \\ \implies c_2 &= \frac{e^{-h} - 1 + h + o(h^2)}{-6 - 2h + o(h^2)} \stackrel{\text{Taylor } e^{-h}}{=} \frac{1 - h + o(h^2) - 1 + h + o(h^2)}{-6 - 2h + o(h^2)} \simeq \frac{-1}{6 + 2h} \\ \implies c_1 &\simeq 1 + \frac{1}{6 + 2h} = \frac{7 + 2h}{6 + 2h} \end{aligned}$$

So

$$y_n = \frac{7 + 2h}{6 + 2h}(1 - h + o(h^2))^n + \frac{-1}{6 + 2h}(-5 - 3h + o(h^2))^n$$

and the term $(-5)^n$ will cause the solution to diverge.

3 Stiff Problems

PARTIAL DIFFERENTIAL EQUATIONS

4 Partial Differential Equations. Generalities on their solution

5 Numerical Solution of PDEs with the Finite Difference Method

6 Introduction to Boundary Value Problems

7 Quality Control of Solutions