

**APPROXIMATION METHODS FOR SOLVING
FIRST ORDER ORDINARY DIFFERENTIAL
EQUATIONS**

A SEMINAR 2 PRESENTATION

BY

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CERTIFICATION

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1.0 INTRODUCTION

1.1 Introduction

The dynamics of natural and engineered systems are often governed by first-order ordinary differential equations (ODEs). These equations, representing the rate of change of a variable with respect to another, are ubiquitous in science, engineering, and mathematics. From modeling population growth and chemical reactions to predicting the behavior of electrical circuits and mechanical systems, first-order ODEs provide fundamental insights into how systems evolve over time.

The analytical solutions to many first-order ODEs are well-established and serve as cornerstones of mathematical physics. However, in practice, not all ODEs yield to elegant analytical solutions. This is where numerical approximation methods come to the fore, offering powerful tools to compute approximate solutions when exact solutions remain elusive or impractical to derive.

This research delves into the realm of approximation methods for solving first-order ODEs, exploring a diverse array of numerical techniques that enable us to tackle a wide spectrum of problems. By employing these methods, we bridge the gap between theoretical understanding and practical application, making it possible to simulate, analyze, and optimize systems across various domains.

The importance of these approximation methods cannot be overstated. They enable engineers to design more efficient structures, biologists to model intricate biological processes, physicists to simulate complex physical systems, and economists to study intricate economic

dynamics. Moreover, they offer insights into phenomena that may not be accessible through traditional analytical approaches.

In this study, we embark on a journey to explore and understand these approximation methods comprehensively. We will examine the principles that underlie their functioning, investigate their accuracy, stability, and convergence properties, and illustrate their application through practical examples. Through this exploration, we aim to empower researchers, scientists, and engineers with a versatile toolkit to address real-world problems effectively.

1.2 Preliminaries and Definitions of Terms

1.2.1 Preliminaries

- ✓ **Ordinary Differential Equation (ODE):** An ordinary differential equation is a mathematical equation that relates an unknown function to its derivatives with respect to one or more independent variables. In its simplest form, a first-order ODE can be expressed as:

$$F(x, y, y') = 0$$

where x is the independent variable, $y(x)$ is the unknown function, and y' represents the derivative of y with respect to x . First-order ODEs involve only the first derivative of the unknown function.

- ✓ **Initial Value Problem (IVP):** An initial value problem is a specific type of ODE problem where both the ODE and initial conditions are provided. For a first-order ODE, an IVP can be defined as:

$$F(x, y, y') = 0, \quad y(x_0) = y_0$$

Here, x_0 and y_0 are known initial values.

- ✓ **Analytical Solution:** An analytical solution to a differential equation is a closed-form expression that directly expresses the unknown function $y(x)$ in terms of the independent variable x . Not all ODEs have analytical solutions, especially for complex or nonlinear equations.
- ✓ **Numerical Approximation Methods:** Numerical approximation methods are computational techniques used to estimate the solution of an ODE. These methods

discretize the continuous problem domain, allowing for step-by-step calculations to approximate the solution.

- ✓ **Euler's Method:** Euler's method is a simple numerical technique for solving first-order ODEs. It approximates the solution by taking small steps along the tangent line at each point on the curve, using the initial condition as a starting point.
- ✓ **Runge-Kutta Methods:** Runge-Kutta methods are a family of numerical techniques that provide higher accuracy than Euler's method. The classical fourth-order Runge-Kutta method is widely used and offers improved accuracy and stability.
- ✓ **Adaptive Step-Size Methods:** Adaptive step-size methods adjust the size of the integration steps during the numerical solution process to maintain accuracy while conserving computational resources.
- ✓ **Stiff ODEs:** Stiff ordinary differential equations are ODEs characterized by widely varying timescales. Solving stiff ODEs can be challenging with standard numerical methods, and specialized techniques are often required.

1.3 Problem Section

1.3.1 Statement of the Problem

First-order ordinary differential equations (ODEs) serve as fundamental tools for modeling and understanding dynamic processes in diverse scientific and engineering domains. While analytical solutions exist for a subset of these equations, a vast array of real-world problems pose challenges that resist closed-form solutions. This necessitates the utilization of numerical approximation methods to obtain solutions that are sufficiently accurate and insightful.

The problem at hand revolves around the effective utilization of numerical approximation methods for solving first-order ODEs. Despite the availability of numerous techniques, researchers and practitioners encounter several key challenges:

- ❖ **Accuracy and Stability:** Achieving accurate numerical approximations while maintaining stability is a central concern. Some methods may provide accurate solutions for certain types of ODEs but may falter when applied to stiff equations or problems with rapidly changing dynamics.
- ❖ **Applicability:** Selecting the most suitable method for a given problem remains a complex decision. Engineers, scientists, and mathematicians require clear guidelines to determine which numerical approximation method is best suited for their specific ODE-based applications.
- ❖ **Computational Efficiency:** Balancing accuracy with computational cost is essential, particularly when dealing with large-scale simulations or real-time control systems. Methods that strike an optimal balance between accuracy and computational efficiency are highly sought after.

1.3.2 Motivation

First-order ordinary differential equations (ODEs) are foundational in modeling dynamic processes across numerous disciplines, from physics to economics. While analytical solutions exist for some ODEs, many real-world scenarios involve complex and nonlinear equations that defy analytical treatment. This creates a pressing need for robust numerical approximation methods capable of delivering accurate and practical solutions. Furthermore, as interdisciplinary applications grow in complexity, the ability to effectively model and simulate dynamic systems becomes increasingly vital. The demand for versatile and efficient numerical techniques is amplified by the advent of advanced computing technologies. This research is motivated by the imperative to bridge the gap between theoretical understanding and practical utility, enabling scientists, engineers, and researchers to employ numerical approximation methods with confidence and precision in solving a diverse array of first-order ODEs. Our aim is to empower individuals and teams to make informed decisions, accelerate innovation, and address complex challenges across a wide spectrum of fields by providing a comprehensive exploration of these methods and their applications.

1.4 Literature Review

Foundational Concepts

First-order ordinary differential equations (ODEs) have a rich history in mathematical physics and engineering. Early analytical solutions by pioneers such as Euler and Laplace laid the groundwork for understanding dynamic systems. The separation of variables method, variation of parameters, and integrating factors were among the analytical techniques developed to solve first-order ODEs. However, it became evident that not all ODEs could be elegantly solved analytically, giving rise to the need for numerical approximation methods.

Numerical Approximation Methods

Numerical methods for solving ODEs have been evolving since the mid-20th century, driven by the increasing complexity of real-world problems. Euler's method, which dates back to the 18th century, remains a fundamental technique for approximating solutions through stepwise integration. The introduction of Runge-Kutta methods in the early 20th century marked a significant advancement, offering higher-order accuracy and enhanced stability. Subsequent research has led to the development of adaptive step-size methods, implicit schemes, and specialized techniques for addressing stiff ODEs.

Stiff ODEs

The concept of stiffness in ODEs emerged as a critical challenge in numerical approximation. Stiff ODEs involve widely varying timescales, making them particularly challenging to solve accurately with standard methods. Researchers have proposed various approaches to handle stiffness, including implicit methods like the backward Euler method and the use of specialized stiff solvers.

Recent Advances

Recent years have witnessed substantial progress in the field of numerical approximation methods for ODEs. Advanced algorithms, such as the Dormand-Prince method and the adaptive step-size control, have become integral to numerical simulations. Furthermore, with the increasing computational power available today, researchers are exploring novel methods like machine learning-based approaches for solving ODEs efficiently and accurately.

Applications Across Disciplines

Numerical approximation methods have found wide-ranging applications across scientific and engineering domains. In physics, these methods are indispensable for simulating physical systems, from celestial mechanics to quantum mechanics. Engineers rely on numerical techniques to optimize designs, predict structural behavior, and control dynamic systems. Biologists employ these methods to model population dynamics and biochemical reactions. Economists use them to analyze economic models and forecast market trends. The applicability of numerical approximation methods is virtually limitless, underscoring their enduring significance.

1.5 Benefits of Solving First Order ODEs Using Approximation Methods

Solving First Order Ordinary Differential Equations (First Order PDEs) using approximation methods offers numerous benefits across various fields of science and engineering. These benefits make approximation methods a valuable tool for researchers, engineers, and practitioners. Here are some of the key advantages:

- ✓ Versatility: Approximation methods are versatile and can be applied to a wide range of problems involving First Order ODEs. They are not limited to specific geometries or boundary conditions, making them suitable for various real-world scenarios.
- ✓ Applicability: Many real-world problems are described by First Order ODEs, including heat conduction, fluid flow, wave propagation, and transport phenomena. Approximation methods allow for the effective modeling and analysis of these phenomena, facilitating problem-solving in diverse fields.
- ✓ Complex Geometries: Approximation methods, such as the Finite Element Method (FEM), excel in handling problems with complex geometries or irregular boundaries. They can adapt to the intricacies of the physical domain, enabling accurate simulations and analyses.
- ✓ Numerical Stability: When implemented correctly, numerical approximation methods are designed to be numerically stable. This means that they can produce reliable results even when dealing with problems that involve small-scale variations or challenging boundary conditions.
- ✓ Computational Efficiency: Approximation methods can leverage the power of modern computational resources, allowing for efficient numerical solutions. This is particularly

important for solving large-scale or time-dependent problems that may be infeasible to tackle analytically.

- ✓ Scalability: These methods are scalable, meaning they can handle problems of varying sizes and complexities. Researchers can adapt them to suit the computational resources available and the specific requirements of their problem.

1.6 Objectives

- To Explore Various Numerical Approximation Methods
- To Compare and Contrast Numerical Methods
- To Develop Computational Skills
- Gain To Investigate Stability and Convergence

2.0 DISCUSSION

2.1 Euler Method

Euler's Method: An Introduction

Euler's method, named after the Swiss mathematician Leonhard Euler, is a simple yet fundamental numerical technique used to approximate solutions to ordinary differential equations (ODEs). ODEs are essential in modeling a wide range of dynamic systems in science and engineering, from physics and biology to economics and engineering. Euler's method provides an iterative approach to estimate the values of an unknown function at discrete points in time or space.

Key Concepts of Euler's Method

- ✓ **First-Order ODEs:** Euler's method is primarily applicable to first-order ODEs, which involve the derivative of an unknown function with respect to one independent variable.
- ✓ **Discretization:** To apply Euler's method, we discretize the independent variable (e.g., time) into small time steps (Δt). The smaller the time step, the more accurate the approximation.
- ✓ **Approximation of Derivatives:** Euler's method estimates the derivative of the function at a given point by evaluating it at that point. This approximation assumes that the derivative remains relatively constant over the small time step.

- ✓ **Iterative Updates:** The method iteratively updates the function's value based on the previous value and the estimated derivative. It "steps" through the domain of interest, accumulating the values of the function at each time step.

Mathematical Formulation

For a first-order ODE of the form:

$$\frac{dy}{dt} = f(t, y)$$

where:

y is the unknown function.

t is the independent variable (e.g., time).

$f(t, y)$ is a function that defines the rate of change of y at a given point.

Euler's method can be expressed as:

$$y_{n+1} = y_n + \Delta t \cdot f(t_n, y_n)$$

where:

y_n is the approximate value of y at time t_n

t_n is the time at step n .

y_{n+1} is the estimated value of y at time

Δt is the time step size.

2.1.1 Example on Euler's Theorem

Euler's Method for Population Growth

Problem Statement:

Suppose we have a population of bacteria that grows at a rate proportional to its current size. We want to model the population's growth over time using the following first-order ODE:

$$\frac{dP}{dt} = k \cdot P$$

where:

P is the population size.

t is time.

k is the growth rate constant.

Euler's Method Implementation

Let's assume:

Initial population, $P(0) = 100$

Growth rate constant, $k = 0.2$

Time step size, $\Delta t = 0.1$

Iteration 1 (t = 0.1 seconds):

Using Euler's method:

$$P(0.1) = P(0) + \Delta t \cdot (k \cdot P(0))$$

$$= 100 + 0.1 \cdot (0.2 \cdot 100)$$

$$= 120$$

So, at $t = 0.1$ seconds, the estimated population is 120.

Iteration 2 (t = 0.2 seconds):

$$P(0.2) = P(0.1) + \Delta t \cdot (k \cdot P(0.1))$$

$$= 120 + 0.1 \cdot (0.2 \cdot 120)$$

$$= 144$$

At $t = 0.2$ seconds, the estimated population is 144.

Iteration 3 (t = 0.3 seconds):

Next, we calculate the population at $t=0.3$ seconds:

$$P(0.3) = P(0.2) + \Delta t \cdot (k \cdot P(0.2))$$

$$= 144 + 0.1 \cdot (0.2 \cdot 144)$$

$$= 172.8$$

At $t=0.3$ seconds, the estimated population is approximately 172.8.

Iteration 4 (t = 0.4 seconds):

We continue by calculating the population at t = 0.4 seconds:

$$\begin{aligned}P(0.4) &= P(0.3) + \Delta t \cdot (k \cdot P(0.3)) \\&= 172.8 + 0.1 \cdot (0.2 \cdot 172.8) \\&= 207.36\end{aligned}$$

At t = 0.4 seconds, the estimated population is approximately 207.36.

Iteration 5 (t = 0.5 seconds):

Now, we calculate the population at t = 0.5 seconds:

$$\begin{aligned}P(0.5) &= P(0.4) + \Delta t \cdot (k \cdot P(0.4)) \\&= 207.36 + 0.1 \cdot (0.2 \cdot 207.36) \\&= 248.832\end{aligned}$$

At t = 0.5 seconds, the estimated population is approximately 248.832.

Iteration 6 (t = 0.6 seconds):

Finally, we calculate the population at t = 0.6 seconds:

$$\begin{aligned}P(0.6) &= P(0.5) + \Delta t \cdot (k \cdot P(0.5)) \\&= 248.832 + 0.1 \cdot (0.2 \cdot 248.832) \\&= 298.5984\end{aligned}$$

At $t = 0.6$ seconds, the estimated population is approximately 298.5984.

You can use these detailed iterations to understand how Euler's method approximates the population growth at each time step. This technique is particularly useful for modeling dynamic systems when analytical solutions are not readily available.

2.2 Runge-Kutta Method

The Runge-Kutta method is a numerical technique used for solving ordinary differential equations (ODEs) and is particularly effective for solving initial value problems. It's a family of numerical integration methods that are widely used because of their accuracy and ease of implementation. The method was developed by German mathematicians Carl Runge and Martin Kutta in the late 19th and early 20th centuries.

Here's an overview of the Runge-Kutta method

Background: The Runge-Kutta method is used to approximate the solution of a first-order ordinary differential equation of the form:

$$\frac{dy}{dt} = f(t, y)$$

where :

t is the independent variable (usually time),

y is the dependent variable, and

f(t,y) is a known function that describes the rate of change of y with respect to t.

K4 can be expressed as follows for a single time step:

$$K_1 = \Delta t \cdot f(t_n, y_n)$$

$$K_2 = \Delta t \cdot f\left(t_n + \frac{1}{2} \Delta t, y_n + \frac{1}{2} K_1\right)$$

$$K_3 = \Delta t \cdot f\left(t_n + \frac{1}{2} \Delta t, y_n + \frac{1}{2} K_2\right)$$

$$K_4 = \Delta t \cdot f(t_n + \Delta t, y_n + K_3)$$

$$y_{n+1} = y_n + \frac{1}{6} (K_1 + 2 K_2 + 2 K_3 + K_4)$$

where:

y_n is the approximate value of y at time t_n

y_{n+1} is the estimated value of y at time t_{n+1}

K_1 , K_2 , K_3 , and K_4 are intermediate values representing the rate of change of y at different stages within the time step.

General Idea: The method works by breaking down the time interval into discrete steps and approximating the change in y over each step. It then updates the value of y at each step to iteratively compute the solution.

Accuracy: RK4 is a fourth-order method, which means that its error decreases with step size to the fourth power. This makes it more accurate than simpler methods like the Euler method for the same step size.

Advantages:

- RK4 is relatively easy to implement and is suitable for a wide range of differential equations.
- It provides good accuracy, making it a popular choice for numerical simulations.
- The method is stable for many types of problems.

Limitations:

- RK4 can be computationally expensive for very small step sizes, especially in high-dimensional systems.

- It may not be suitable for stiff differential equations, where the solution changes rapidly.

In summary, the Runge-Kutta method, particularly the fourth-order RK4 variant, is a versatile and widely used technique for numerically solving ordinary differential equations. It offers a good balance between accuracy and computational efficiency, making it a valuable tool in various scientific and engineering applications

2.2.1 Modeling The Cooling Of A Hot Cup Of Coffee

Problem Statement:

Suppose we have a cup of coffee initially at a temperature of 80°C, and it's placed in a room with a constant temperature of 25°C. The rate at which the coffee cools down follows the first-order ODE:

$$\frac{dT}{dt} = -k \cdot (T - T_{\text{room}})$$

where:

T is the temperature of the coffee at time t.

T_{room} is the room temperature (25°C).

k is the cooling rate constant.

RK4 Implementation:

Initialization:

T(0) = 80 °C (initial temperature)

T_{room} = 25 °C (room temperature)

$K = 0.1$ (cooling rate constant)

$\Delta t = 0.5$ (time step size)

Iteration 1 (t = 0.5 seconds):

At $t = 0.5$ seconds, we estimate $T(0.5)$ using the RK4 method:

$$K_1 = \Delta t \cdot (-k \cdot (T(0) - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (80 - 25)) = -2.75$$

$$K_2 = \Delta t \cdot (-k \cdot (T(0) + 0.5 \cdot K_1 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (80 + 0.5 \cdot (-2.75) - 25)) = -2.68125$$

$$K_3 = \Delta t \cdot (-k \cdot (T(0) + 0.5 \cdot K_2 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (80 + 0.5 \cdot (-2.68125) - 25)) = -2.68297$$

$$K_4 = \Delta t \cdot (-k \cdot (T(0) + K_3 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (80 - (-2.68297) - 25)) = -2.88415$$

Update $T(0.5)$ using these values:

$$T(0.5) = T(0) + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4) = 77.27290$$

At $t = 0.5$ seconds, the estimated coffee temperature is approximately 77.30°C .

Iteration 2 (t = 1.0 seconds):

At $t = 1.0$ seconds, we estimate $T(1.0)$ using the RK4 method:

$$K_1 = \Delta t \cdot (-k \cdot (T(0.5) - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (77.27290 - 25)) = -2.61365$$

$$K_2 = \Delta t \cdot (-k \cdot (T(0.5) + 0.5 \cdot K_1 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (77.27290 + 0.5 \cdot (-2.61365) - 25)) = -2.54830$$

$$\begin{aligned}
 K_3 &= \Delta t \cdot (-k \cdot (T(0.5) + 0.5 \cdot K_2 - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (77.27290 + 0.5 \cdot (-2.54830) - 25)) = -2.54994
 \end{aligned}$$

$$\begin{aligned}
 K_4 &= \Delta t \cdot (-k \cdot (T(0.5) + K_3 - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (77.27290 - (-2.54994) - 25)) = -2.74114
 \end{aligned}$$

Update T(1.0) using these values:

$$T(1.0) = T(0.5) + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4) = 74.68102$$

At t=1.0 seconds, the estimated coffee temperature is approximately 74.68 °C.

Iteration 3 (t = 1.5 seconds):

At t = 1.5 seconds, we estimate T(1.5) using the RK4 method:

$$\begin{aligned}
 K_1 &= \Delta t \cdot (-k \cdot (T(1.0) - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (74.68102 - 25)) = -2.48405
 \end{aligned}$$

$$\begin{aligned}
 K_2 &= \Delta t \cdot (-k \cdot (T(1.0) + 0.5 \cdot K_1 - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (74.68102 + 0.5 \cdot (-2.48405) - 25)) = -2.42195
 \end{aligned}$$

$$\begin{aligned}
 K_3 &= \Delta t \cdot (-k \cdot (T(1.0) + 0.5 \cdot K_2 - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (74.68102 + 0.5 \cdot (-2.42195) - 25)) = -2.42350
 \end{aligned}$$

$$\begin{aligned}
 K_4 &= \Delta t \cdot (-k \cdot (T(1.0) + K_3 - T_{\text{room}})) \\
 &= 0.5 \cdot (-0.1 \cdot (74.68102 - (-2.42350) - 25)) = -2.60523
 \end{aligned}$$

Update T(1.5) using these values:

$$T(1.5) = T(1.0) + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4) = 72.21766$$

At t = 1.5 seconds, the estimated coffee temperature is approximately 72.22 °C.

Iteration 4 (t = 2.0 seconds):

At t = 2.0 seconds, we estimate T (2.0) using the RK4 method:

$$\begin{aligned} K_1 &= \Delta t \cdot (-k \cdot (T(1.5) - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (72.21766 - 25)) = -2.36088 \end{aligned}$$

$$\begin{aligned} K_2 &= \Delta t \cdot (-k \cdot (T(1.5) + 0.5 \cdot K_1 - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (72.21766 + 0.5 \cdot (-2.36088) - 25)) = -2.92686 \end{aligned}$$

$$\begin{aligned} K_3 &= \Delta t \cdot (-k \cdot (T(1.5) + 0.5 \cdot K_2 - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (72.21766 + 0.5 \cdot (-2.92686) - 25)) = -2.28771 \end{aligned}$$

$$\begin{aligned} K_4 &= \Delta t \cdot (-k \cdot (T(1.5) + K_3 - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (72.21766 - (-2.28771) - 25)) = -2.47527 \end{aligned}$$

Update T (2.0) using these values:

$$T(2.0) = T(1.5) + \frac{1}{6} (K_1 + 2 K_2 + 2 K_3 + K_4) = 69.67345$$

At t = 2.0 seconds, the estimated coffee temperature is approximately 69.67 °C.

Iteration 5 (t = 2.5 seconds):

At t = 2.5 seconds, we estimate T (2.5) using the RK4 method:

$$\begin{aligned} K_1 &= \Delta t \cdot (-k \cdot (T(2.0) - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (69.67345 - 25)) = -2.23367 \end{aligned}$$

$$\begin{aligned} K_2 &= \Delta t \cdot (-k \cdot (T(2.0) + 0.5 \cdot K_1 - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (69.67345 + 0.5 \cdot (-2.23367) - 25)) = -2.17783 \end{aligned}$$

$$\begin{aligned} K_3 &= \Delta t \cdot (-k \cdot (T(2.0) + 0.5 \cdot K_2 - T_{room})) \\ &= 0.5 \cdot (-0.1 \cdot (69.67345 + 0.5 \cdot (-2.17783) - 25)) = -2.80423 \end{aligned}$$

$$K_4 = \Delta t \cdot (-k \cdot (T(2.0) + k_3 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (69.67345 - (-2.80423) - 25)) = -2.37388$$

Update T(2.5) using these values:

$$T(2.5) = T(2.0) + \frac{1}{6} (K_1 + 2 K_2 + 2 K_3 + K_4) = 67.24484$$

At t=2.5 seconds, the estimated coffee temperature is approximately 67.24 °C.

Iteration 6 (t = 3.0 seconds):

Finally, at t=3.0 seconds, we estimate T (3.0) using the RK4 method:

$$K_1 = \Delta t \cdot (-k \cdot (T(2.5) - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (67.24484 - 25)) = -2.11224$$

$$K_2 = \Delta t \cdot (-k \cdot (T(2.5) + 0.5 \cdot K_1 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (67.24484 + 0.5 \cdot (-2.11224) - 25)) = -2.05944$$

$$K_3 = \Delta t \cdot (-k \cdot (T(2.5) + 0.5 \cdot K_2 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (67.24484 + 0.5 \cdot (-2.05944) - 25)) = -2.06076$$

$$K_4 = \Delta t \cdot (-k \cdot (T(2.5) + K_3 - T_{room}))$$

$$= 0.5 \cdot (-0.1 \cdot (67.24484 - (-2.06076) - 25)) = -2.21528$$

Update T(3.0) using these values:

$$T(3.0) = T(2.5) + \frac{1}{6} (K_1 + 2 K_2 + 2 K_3 + K_4) = 65.15019$$

At t=3.0 seconds, the estimated coffee temperature is approximately 65.15 °C.

These calculations provide a detailed understanding of how the coffee's temperature decreases over time due to its cooling rate.

3.0 CONCLUSION AND RECOMMENDATION

3.1 Conclusion

In conclusion, the study of approximation methods for solving first-order partial differential equations (PDEs) provides valuable insights into their practical applications, and the detailed example of Euler's method demonstrates its utility in solving real-world problems involving dynamic processes.

3.2 Recommendation

- Researchers and practitioners should explore advanced numerical techniques, such as the fourth-order Runge-Kutta method, to enhance the accuracy of approximations for first-order PDEs.
- The development of user-friendly software tools for solving first-order PDEs can facilitate their widespread use in various scientific and engineering disciplines.
- Educational institutions should offer courses and training in numerical methods for solving PDEs to equip students and professionals with essential skills.

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