# EULER'S MODIFIED AND RUNGE-KUTTA METHODS TO SOLVING SYSTEMS OF FIRST ORDER DIFFERENTIAL EQUATIONS

## BY

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#### **DECLARATION**

I JOSEPH, EBENEZER DANIEL hereby declare that the final year project Titled: "Euler's Modified and Runge-Kutta Methods to Solving Systems of First Order Differential Equations" submitted by me, in partial fulfillment of the requirements for the award of Bachelor of Science Degree in Mathematics, Federal University of Agriculture, Abeokuta. I declare that all external sources and references used in this project have been properly acknowledged and cited.

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# **CERTIFICATION**

This is to certify that the work Titled: " Eu	ller`s Modified and Runge-Kutta Methods to Solving
Systems of First Order Differential Equat	ions " was carried out by JOSEPH, EBENEZER
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#### **DEDICATION**

This work is dedicated to Almighty God, the creator of the universe and all mankind, who gave me this grace from the inception of this project work till its completion. And also to my wonderful family, starting from my amazing grandparents (Late Pa Kasimawo Joseph and Mrs Ruth Joseph) down to my beloved parents (Mr Ngam Gift and Mrs Ngam Foluke Joseph) as well as my ever-supportive siblings and to everyone that has been supportive and helpful in my education life.

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#### ABSTRACT

Solving first-order ordinary differential equations (ODEs) is a fundamental challenge in computational mathematics, with applications in various scientific and engineering domains. This project explores the efficacy and applicability of two numerical methods, namely the Euler Modified (Improved Euler or Heun's) method and the Runge-Kutta methods, in the context of first-order ODE solutions. The Euler Modified method, an improvement over the basic Euler method, demonstrates commendable accuracy and computational efficiency, making it a practical choice for problems with smooth solutions. However, it faces limitations in tackling stiff ODEs characterized by rapid transitions. In contrast, the family of Runge-Kutta methods, offers exceptional accuracy and stability across a broad spectrum of ODE types, including stiff systems. This work underscores the significance of method selection based on problem-specific attributes, such as solution smoothness, stiffness, and accuracy requirements. The ability to select and apply the most suitable method in various scientific and engineering applications is important for achieving accurate and meaningful results. In conclusion, this research enhances our understanding of the Euler Modified and Runge-Kutta methods, offering practical guidance for numerical ODE solving.

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#### 1.0 INTRODUCTION

# 1.1 Background to the Study

Ordinary Differential Equations (ODEs) are mathematical tools that describe how a function changes with respect to its independent variable. They find extensive applications in numerous scientific and engineering disciplines, ranging from physics and chemistry to biology and economics. One fundamental task in ODE analysis is to find numerical solutions, especially for complex systems where exact analytical solutions seem impossible.

Picture a world where predicting future events and understanding dynamic processes is essential. Ordinary Differential Equations (ODEs) serve as a bridge between the past and the future, offering a mathematical language to describe how things change over time. From modeling population dynamics to simulating chemical reactions, ODEs are omnipresent in science and engineering.

The world is full of circumstances governed by the laws of change, where the future state depends on the current conditions. These dynamic systems can often be described using Ordinary Differential Equations (ODEs), making ODEs a cornerstone of mathematical modeling in various scientific domains.

In this project, we delve into the world of numerical methods, focusing on the Euler Modified and Runge-Kutta techniques, which provide effective means of approximating solutions to first-order ODEs. These methods are essential tools for approximating the solutions

of first-order ODEs, allowing us to gain valuable insights into dynamic processes and make predictions with precision.

#### 1.2 Motivation

The motivation behind this research stems from the critical role that numerical methods play in addressing complex real-world problems across various scientific and engineering disciplines. Ordinary Differential Equations (ODEs) serve as fundamental models for dynamic systems, allowing us to describe the behavior of physical, biological, and engineering systems over time. Consequently, numerical methods become indispensable tools for approximating solutions, making informed predictions, and gaining insights into dynamic systems.

In addition, the motivation for this research lies in the pivotal role of numerical methods in ODE solving, the challenges they pose, and the need to better understand and utilize Euler Modified and Runge-Kutta methods.

## 1.3 Objectives

- ✓ To Investigate the Accuracy of Euler Modified and Runge-Kutta Methods
- ✓ To Examine the Stability of Euler Modified and Runge-Kutta Methods
- ✓ To Enhance Understanding of Numerical ODE Solving

#### 1.4 Preliminaries and Definitions of Terms

- ✓ **Ordinary Differential Equations** (ODEs): Ordinary Differential Equations are mathematical equations that involve derivatives of an unknown function with respect to a single independent variable. They are used to model how a quantity changes concerning time or another independent variable.
- ✓ **Initial Value Problem** (IVP): An Initial Value Problem is a specific type of ODE where you are given an equation along with an initial condition. The goal is to find the solution that satisfies both the equation and the initial condition.
- ✓ **Numerical Methods**: Numerical methods are techniques used to approximate solutions to mathematical problems when exact analytical solutions are either difficult or impossible to obtain. In the context of ODEs, numerical methods are used to approximate the solutions of differential equations.
- ✓ **Step Size**: In numerical methods for solving ODEs, the step size (or time step) is the interval at which the solution is approximated. Smaller step sizes generally lead to more accurate results but can increase computational cost.

- ✓ Euler Modified Method: The Euler Modified method, also known as the Improved Euler method or Heun's method, is a numerical technique for solving ODEs. It is an enhancement of the basic Euler method and provides more accurate approximations by considering both the slope at the current point and the slope at an intermediate point within a given step size.
- ✓ Runge-Kutta Method: The Runge-Kutta methods are a family of numerical techniques used for solving ODEs. They are based on a weighted average of slopes at various points within a step and are known for their accuracy and stability. The most common types are the second-order (RK2) and fourth-order (RK4) Runge-Kutta methods.
- First-Order ODE: A first-order ordinary differential equation is an ODE where the highest derivative of the unknown function is the first derivative. Mathematically, it is represented as  $\frac{dy}{dx} = f(x, y)$ , where y is the unknown function, x is the independent variable, and f(x, y) is a given function.

## 2.0 LITERATURE REVIEW

#### Introduction

Ordinary Differential Equations (ODEs) are foundational tools in various scientific and engineering disciplines, enabling the modeling of dynamic systems and predicting their behavior over time. When exact analytical solutions are difficult, numerical methods come to the forefront as indispensable tools for approximating solutions to ODEs. This literature review aims to explore the historical development, applications, and comparative analysis of two widely used numerical techniques: the Euler Modified method and Runge-Kutta methods for solving first-order ODEs.

## **Historical Development**

The history of numerical methods for solving ODEs traces back to the pioneering work of Leonhard Euler in the 18th century. Euler's original method, often referred to as the Euler Forward method, was a simple yet groundbreaking approach that approximated the solution by advancing along the tangent line at each point. However, Euler's method suffered from stability issues, leading to the development of improved variants.

The Euler Modified method, also known as the Improved Euler method or Heun's method, emerged as a crucial enhancement. It accounts for the slope at the current point and an intermediate point within the step size, yielding more accurate approximations compared to the basic Euler method. This method's historical significance lies in its role as a precursor to more advanced techniques like the Runge-Kutta methods.

The Runge-Kutta methods, first introduced by Carl Runge and Martin Kutta in the late 19th century, represent a substantial advancement in numerical ODE solving. These methods, particularly the second-order (RK2) and fourth-order (RK4) variants, have gained widespread acceptance due to their accuracy, stability, and adaptability to various ODE types. Over the years, Runge-Kutta methods have become a cornerstone in numerical analysis, underpinning many scientific simulations and engineering applications.

## **Applications**

Numerical methods for solving ODEs find application in diverse fields. In physics, for instance, the Euler Modified and Runge-Kutta methods are integral in modeling the motion of celestial bodies, the behavior of fluids, and electrical circuit dynamics. In biology, these methods aid in modeling population growth, enzyme kinetics, and ecological systems. Additionally, engineers rely on these methods to simulate the behavior of mechanical systems, control systems, and chemical reactions.

#### **Comparative Analysis**

A considerable body of literature exists comparing the performance of Euler Modified and Runge-Kutta methods. Numerical analysts and researchers have conducted extensive studies to assess their accuracy, convergence properties, computational efficiency, and stability characteristics. Such comparative analyses are essential for selecting the most suitable method for a specific problem.

In conclusion, the Euler Modified and Runge-Kutta methods have left an incredible mark on the landscape of numerical ODE solving. Their historical development, wide-ranging applications, and comparative analyses make them pivotal tools for engineers and scientists alike. As research continues to advance, further refinements and adaptations of these methods are likely to emerge, ensuring their enduring relevance in the realm of computational mathematics.

#### 3.0 METHODOLOGY

The First Order Ordinary Differential Equations can be solved using different methods, such as the Euler Method, Heun's Method, Runge-kutta Method, Finite Difference Method, etc. Here, we will discuss the two most important techniques called the Heun's Method and Runge-Kutta Method in detail.

## 3.1 Euler Modified (Heun's) Method

The Euler Modified method, also known as the Improved Euler method or Heun's method, is a straightforward yet effective numerical technique for solving first-order ordinary differential equations (ODEs). This method is an improvement over the basic Euler method, addressing some of its limitations.

#### **Characteristics**

- Two-Step Process: The Euler Modified method employs a two-step process for approximating the solution at each step. It calculates a preliminary estimate using the slope at the current point and another estimate at a midpoint within the step size. These two estimates are then averaged to obtain the final approximation.
- ➤ Accuracy: Compared to the basic Euler method, the Euler Modified method offers improved accuracy. By considering an intermediate point within the step, it reduces truncation errors and provides more accurate results for smoother functions and less steep slopes.

➤ Simplicity: One of its key advantages is its simplicity. It is easy to implement and computationally efficient, making it a suitable choice for relatively simple ODEs or initial exploration of more complex problems.

## Strength

- ➤ Improved Accuracy: The primary strength of the Euler Modified method is its enhanced accuracy compared to the basic Euler method. It is particularly useful for ODEs where the slope changes significantly within the step size.
- ➤ Ease of Implementation: Due to its simplicity, the Euler Modified method is accessible to those new to numerical ODE solving. It serves as a good starting point for understanding numerical methods.

#### Limitations

- > Stability Issues: The Euler Modified method may exhibit stability issues when applied to stiff ODEs, where rapid changes in the solution occur within the step size. This can lead to numerical instability and inaccurate results.
- ➤ Limited Precision: While it offers improved accuracy over the basic Euler method, the Euler Modified method may still suffer from limited precision when dealing with highly nonlinear or oscillatory ODEs.

# 3.2 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:

$$\mathbf{K}_1 = \Delta \mathbf{t} \cdot \mathbf{f}(\mathbf{t}_n, \mathbf{y}_n)$$

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

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

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

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

where:

 $y_n$  is the approximate value of y at time  $t_n$ 

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

K₁, K₂, K₃, and K₄ 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.
- o It provides good accuracy, making it a popular choice for numerical simulations.
- o The method is stable for many types of problems.

#### **Limitations:**

 RK4 can be computationally expensive for very small step sizes, especially in highdimensional 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

## 4.0 APPLICATIONS

# 4.1 Illustrative Examples

## 4.1.1 Example on Euler Modified Method

We'll solve the following ODE:

$$\frac{dy}{dx} = -2x + 4, \ y(0) = 1.$$

## **Step 1: Initialization**

We start with the initial conditions:

Xo = 0 (initial x-value).

 $y_0 = 1$  (initial y-value).

h = 0.2 (step size).

 $X_{end} = 1$  (end of the interval).

#### **Step 2: Iterations**

We'll perform a series of iterations to approximate the solution. At each iteration, we'll calculate the slope at the current point, an intermediate slope, and use them to update the value of y for the next iteration.

## **Step 3: Calculations**

Now, let's calculate the values at each iteration:

✓ Initial Iteration (n = 0):

$$\mathbf{X}o = \mathbf{0}$$
.

 $\mathbf{y} o = 1$ .

Calculate the slope at Xo:

Slope = 
$$-2x_0 + 4 = -2(0) + 4 = 4$$
.

Calculate an intermediate slope at  $X_0 + \frac{h}{2}$ :

Intermediate Slope = 
$$-2\left(0+\frac{0.2}{2}\right)+4=3.8$$
.

Update Y<sub>1</sub> using the average of the slopes:

$$y_1 = y_0 + \frac{h}{2} \left( \text{Slope} + \text{Intermediate Slope} \right) = 1 + \frac{0.2}{2} \cdot (4 + 3.8) = 1.38$$
.

✓ Iteration 1 (n = 1):

$$x_1 = x_0 + h = 0 + 0.2 = 0.2$$

We need to calculate the slope at X1:

$$Slope = -2 \chi_1 + 4 = -2 (0.2) + 4 = 3.6$$
.

Calculate an intermediate slope at  $x_1 + \frac{h}{2}$ :

Intermediate Slope = 
$$-2\left(0.2 + \frac{0.2}{2}\right) + 4 = 3.4$$
.

Update Y<sub>1</sub> using the average of the slopes:

$$y_1 = y_0 + \frac{h}{2} \left( Slope + Intermediate Slope \right) = 1 + \frac{0.2}{2} \left( 3.6 + 3.4 \right) = 1.36.$$

✓ Iteration 2 (n=2):

$$x_2 = x_1 + h = 0.2 + 0.2 = 0.4$$

Calculate the slope at X2:

$$Slope = -2 \chi_2 + 4 = -2 (0.4) + 4 = 3.2$$

Calculate an intermediate slope at  $z + \frac{h}{2}$ :

Intermediate Slope = 
$$-2(0.4 + \frac{0.2}{2}) + 4 = 3.0$$

Update y<sub>2</sub> using the average of the slopes:

$$y_2 = y_1 + \frac{h}{2} (Slope + Intermediate Slope) = 1.36 + \frac{0.2}{2} (3.2 + 3.0) = 1.72$$

✓ Iteration 3 (n=3):

$$\chi_3 = \chi_2 + h = 0.4 + 0.2 = 0.6$$

Calculate the slope at X3:

$$Slope = -2x_3 + 4 = -2(0.6) + 4 = 2.8$$

Calculate an intermediate slope at x3 +  $\frac{h}{2}$ :

Intermediate Slope = 
$$-2(0.6 + \frac{0.2}{2}) + 4 = 2.6$$

Update V3 using the average of the slopes:

$$y_3 = y_2 + \frac{h}{2} (Slope + Intermediate Slope) = 1.72 + \frac{0.2}{2} (2.8 + 2.6) = 2.08$$

✓ Iteration 4 (n=4):

$$\chi_4 = \chi_3 + h = 0.6 + 0.2 = 0.8$$

Calculate the slope at X4:

$$Slope = -2 X_4 + 4 = -2 (0.8) + 4 = 2.4$$

Calculate an intermediate slope at  $X_4 + \frac{h}{2}$ :

Intermediate Slope = 
$$-2(0.8 + \frac{0.2}{2}) + 4 = 2.2$$

Update y<sub>4</sub> using the average of the slopes:

$$y_4 = x_3 + \frac{h}{2} (Slope + Intermediate Slope) = 2.08 + \frac{0.2}{2} \cdot (2.4 + 2.2) = 2.44$$

✓ Iteration 5 (n=5):

$$x_5 = x_4 + h = 0.8 + 0.2 = 1.0$$

Calculate the slope at X5:

$$Slope = -2 \chi_5 + 4 = -2 (1.0) + 4 = 2.0$$

Calculate an intermediate slope at  $X_5 + \frac{h}{2}$ :

Intermediate Slope = 
$$-2(1.0 + \frac{0.2}{2}) + 4 = 1.8$$

Update y5 using the average of the slopes:

$$y_5 = y_4 + \frac{h}{2} (Slope + Intermediate Slope) = 2.44 + \frac{0.2}{2} \cdot (2.0 + 1.8) = 2.68$$

After completing all five iterations, we have calculated the values for x and y. Here are the results for iterations 1 to 5:

Iteration (n)	Xn	Уn
0(Initial)	0.0	1.000
1	0.2	1.360
2	0.4	1.720
3	0.6	2.080
4	0.8	2.440
5	1.0	2.680

These results represent the approximate solution to the given first-order ODE over the interval [0,1] using the Euler Modified method with a step size of h = 0.2

#### 4.1.2 Additional Example on Euler Modified Method

$$\frac{dy}{dx} = x - y,$$

where y(0) = 1

Let's apply the Euler Modified method with a step size h = 0.1 over the interval [0, 0.5]

# **Step 1: Initialization**

 $x_0 = 0$  (initial x-value)

 $y_0 = 1$  (initial y-value)

h = 0.1 (step size)

 $x_{end} = 0.5$  (end of the interval)

h = 0.1 (step size)

## **Step 2: Iterations**

We'll compute the successive values of x and y using the Euler Modified method.

#### Iteration 1 (n = 1):

• Calculate the slope at  $x_1 = x_0 + h = 0 + 0.1 = 0.1$ :

Slope = 
$$X_1 - Y_0 = 0.1 - 1 = 0.9$$

• Calculate an intermediate slope at  $x_1 + \frac{h}{2}$ :

Intermediate Slope =  $x1 + \frac{h}{2} - (y0 + \frac{h}{2} \times Slope)$ 

$$= 0.1 + \frac{0.1}{2} - \left(1 + \frac{0.1}{2} \times (-0.9)\right) = -0.844$$

• Update y<sub>1</sub> using the average of the slopes:

$$y1 = y0 + h \times Intermediate Slope = 1 + 0.1 \times (-0.844) = 0.916$$

## Iteration 2 (n = 2):

• Calculate the slope at  $x^2 = x^1 + h = 0.1 + 0.1 = 0.2$ :

Slope = 
$$x^2 - y^1 = 0.2 - 0.916 = -0.716$$

• Calculate an intermediate slope at  $x_2 + \frac{h}{2}$ :

Intermediate Slope =  $x^2 + \frac{h}{2} - (y^1 + \frac{h}{2} \times Slope)$ 

$$= 0.2 + \frac{0.1}{2} - \left(0.916 + \frac{0.1}{2} \times (-0.716)\right) = -0.663$$

• Update y<sub>2</sub> using the average of the slopes:

$$y2 = y1 + h \times Intermediate Slope = 0.916 + 0.1 \times (-0.663) = 0.85$$

#### Iteration 3 (n = 3):

• Calculate the slope at x3 = x2 + h = 0.2 + 0.1 = 0.3:

Slope = 
$$x3 - y2 = 0.3 - 0.85 = -0.55$$

• Calculate an intermediate slope at  $x_3 + \frac{h}{2}$ :

Intermediate Slope =  $x3 + \frac{h}{2} - (y2 + \frac{h}{2} \times Slope)$ 

$$= 0.3 + \frac{0.1}{2} - (0.85 + \frac{0.1}{2} \times (-0.55)) = -0.496$$

• Update y<sub>3</sub> using the average of the slopes:

$$y3 = y2 + h \times Intermediate Slope = 0.85 + 0.1 \times (-0.496) = 0.8$$

## Iteration 4 (n = 4):

• Calculate the slope at x4 = x3 + h = 0.3 + 0.1 = 0.4:

Slope = 
$$x4 - y3 = 0.4 - 0.8 = -0.4$$

• Calculate an intermediate slope at  $x_4 + \frac{h}{2}$ :

Intermediate Slope = 
$$x4 + \frac{h}{2} - (y3 + \frac{h}{2} \times Slope)$$

$$= 0.4 + \frac{0.1}{2} - (0.8 + \frac{0.1}{2} \times (-0.4)) = -0.346$$

• Update y<sub>4</sub> using the average of the slopes:

$$Y4 = y3 + h \times Intermediate Slope = 0.8 + 0.1 \times (-0.346) = 0.765$$

#### Iteration 5 (n = 5):

• Calculate the slope at x5 = x4 + h = 0.4 + 0.1 = 0.5:

Slope = 
$$x5 - v4 = 0.5 - 0.765 = -0.265$$

• Calculate an intermediate slope at  $x_5 + \frac{h}{2}$ :

Intermediate Slope = 
$$x5 + \frac{h}{2} - (y4 + \frac{h}{2} \times Slope)$$

$$= 0.5 + \frac{0.1}{2} - (0.765 + \frac{0.1}{2} \times (-0.265)) = -0.213.$$

• Update y<sub>5</sub> using the average of the slopes:

$$y5 = y4 + h \times Intermediate Slope = 0.765 + 0.1 \times (-0.213) = 0.744$$

Upon completing the iterations:

At x = 0.5, the approximated value of y using the Euler modified method is approximately 0.744.

## 4.1.3 Example on Runge-Kutta Method

## **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:

$$\frac{dT}{dt} = -k \cdot (T - Troom)$$

where:

T is the temperature of the coffee at time t.

Troom is the room temperature (25°C).

k is the cooling rate constant.

## **RK4** Implementation:

Initialization:

 $T(0) = 80 \,^{\circ}C$  (initial temperature)

Troom = 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:

$$K_1 = \Delta t \cdot (-k \cdot (T(0) - Troom))$$
  
= 0.5 ((-0.1)(80 - 25)) = -2.75  
 $K_2 = \Delta t \cdot (-k \cdot (T(0) + 0.5 (K_1) - Troom))$ 

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

$$K_3 = \Delta t \cdot (-k \cdot (T(0) + 0.5 (K_2) - Troom))$$

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

$$K_4 = \Delta t \cdot (-k \cdot (T(0) - K_3 - Troom))$$

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

Update T (0.5) using these values:

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

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:

$$\begin{split} K_1 &= \Delta t \cdot (-k \cdot (T(0.5) - Troom)) \\ &= 0.5 \cdot ((-0.1)(77.27290 - 25)) = -2.61365 \\ K_2 &= \Delta t \cdot (-k \cdot (T(0.5) + 0.5(K_1) - Troom)) \\ &= 0.5 \cdot ((-0.1)(77.27290 + 0.5(-2.61365) - 25)) = -2.54830 \\ K_3 &= \Delta t \cdot (-k \cdot (T(0.5) + 0.5(K_2) - Troom)) \\ &= 0.5 \cdot ((-0.1)(77.27290 + 0.5(-2.54830) - 25)) = -2.54994 \\ K_4 &= \Delta t \cdot (-k \cdot (T(0.5) - K_3 - Troom)) \\ &= 0.5 \cdot ((-0.1)(77.27290 - (-2.54994) - 25)) = -2.74114 \end{split}$$

Update T(1.0) using these values:

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

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:

$$K_{1} = \Delta t \cdot (-k \cdot (T(1.0) - Troom))$$

$$= 0.5 ((-0.1) (74.68102 - 25)) = -2.48405$$

$$K_{2} = \Delta t \cdot (-k \cdot (T(1.0) + 0.5) (K_{1}) - Troom))$$

$$= 0.5 ((-0.1) (74.68102 + 0.5 (-2.48405) - 25)) = -2.42195$$

$$K_{3} = \Delta t \cdot (-k \cdot (T(1.0) + 0.5) (K_{2}) - Troom))$$

$$= 0.5 ((-0.1) (74.68102 + 0.5 \cdot (-2.42195) - 25)) = -2.42350$$

$$K_{4} = \Delta t \cdot (-k \cdot (T(1.0) - K_{3} - Troom))$$

$$= 0.5 ((-0.1) (74.68102 - (-2.42350) - 25)) = -2.60523$$

Update T(1.5) using these values:

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

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:

$$\begin{split} K_1 &= \Delta t \cdot (-k \cdot (T(1.5) - Troom)) \\ &= 0.5 \cdot ((-0.1)(72.21766 - 25)) = -2.36088 \\ K_2 &= \Delta t \cdot (-k \cdot (T(1.5) + 0.5(K_1) - Troom)) \\ &= 0.5 \cdot ((-0.1)(72.21766 + 0.5(-2.36088) - 25)) = -2.92686 \\ K_3 &= \Delta t \cdot (-k \cdot (T(1.5) + 0.5(K_2) - Troom)) \end{split}$$

$$= 0.5 ((-0.1) (72.21766 + 0.5 (-2.92686) - 25)) = -2.28771$$

$$K_4 = \Delta t \cdot (-k \cdot (T(1.5) - K_3 - Troom))$$

$$= 0.5 ((-0.1) (72.21766 - (-2.28771) - 25)) = -2.47527$$

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:

$$\begin{split} K_1 &= \Delta t \cdot (-k \cdot (T(2.0) - Troom)) \\ &= 0.5 \cdot ((-0.1) \cdot (69.67345 - 25)) = -2.23367 \\ K_2 &= \Delta t \cdot (-k \cdot (T(2.0) + 0.5 (K_1) - Troom)) \\ &= 0.5 \cdot ((-0.1) \cdot (69.67345 + 0.5 \cdot (-2.23367) - 25)) = -2.17783 \\ K_3 &= \Delta t \cdot (-k \cdot (T(2.0) + 0.5 (K_2) - Troom)) \\ &= 0.5 \cdot ((-0.1) \cdot (69.67345 + 0.5 \cdot (-2.17783) - 25)) = -2.80423 \\ K_4 &= \Delta t \cdot (-k \cdot (T(2.0) - k3 - Troom)) \\ &= 0.5 \cdot (-0.1 \cdot (69.67345 - (-2.80423) - 25)) = -2.37388 \end{split}$$

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:

$$\begin{split} &K_1 = \Delta t \cdot (-k \cdot (T(2.5) - Troom)) \\ &= 0.5 \, \cdot \, ((-0.1) \, (67.24484 - 25)) \, = \, -2.11224 \\ &K_2 = \Delta t \cdot (-k \cdot (T(2.5) + 0.5 \, (K_1) - Troom)) \\ &= 0.5 \, \cdot \, ((-0.1) \, \cdot \, (67.24484 \, + \, 0.5 \, (-2.11224) - 25)) \, = \, -2.05944 \\ &K_3 = \Delta t \cdot (-k \cdot (T(2.5) + 0.5 \, (K_2) - Troom)) \\ &= 0.5 \, \cdot \, ((-0.1) \, \cdot \, (67.24484 \, + \, 0.5 \, \cdot \, (-2.05944) - 25)) \, = \, -2.06076 \\ &K_4 = \Delta t \cdot (-k \cdot (T(2.5) - K_3 - Troom)) \end{split}$$

Update T(3.0) using these values:

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

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

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.

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## 5.0 CONCLUSION AND RECOMMENDATIONS

#### 5.1 Conclusion

In the realm of numerical methods for solving first-order ordinary differential equations (ODEs), the Euler Modified and Runge-Kutta methods have proven to be invaluable tools for approximating solutions across various scientific and engineering domains. The Euler Modified method, as an improvement over the basic Euler method, offers enhanced accuracy, making it suitable for ODEs with relatively smooth solutions. Euler Modified and Runge-Kutta methods have been shown to be applicable in various scientific and engineering disciplines, including physics, biology, engineering, and economics. The selection of the appropriate method should align with the specific problem characteristics and requirements of the application domain.

# 5.2 Recommendations

I recommend that when dealing with ODEs that exhibit rapid changes or oscillations, prioritize the use of Runge-Kutta methods, especially RK4, due to their superior accuracy and stability in such scenarios. For relatively simple problems with smooth solutions, Euler Modified seems to be efficient choice. Also, I encourage researchers to stay updated with advancements in numerical ODE solving techniques and consider incorporating newer methods into their toolkit as they emerge.

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