



常微分方程的数值解法

RC回路

-----常微分方程的数值解法

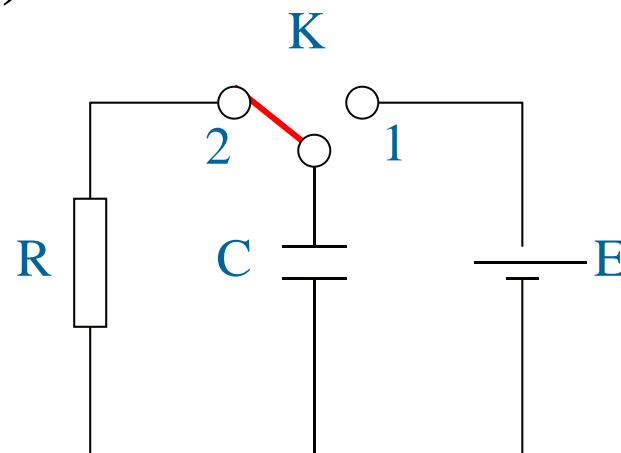
RC回路放电问题(一阶常微分方程):

$$IR + \frac{Q}{C} = 0 \quad \frac{dQ}{dt} = -\frac{Q}{\tau}; \tau = RC$$

数值求解:

$$\begin{cases} \frac{dQ}{dt} = -\frac{Q}{\tau} \\ Q(t_0) = Q_0 \end{cases}$$

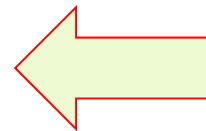
初值问题



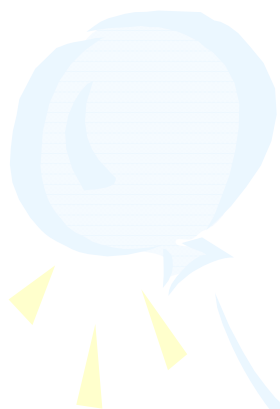


一般情况:

$$\begin{cases} \frac{dy}{dt} = f(y, t) \\ y(0) = y_0 \end{cases}$$



$$\begin{cases} \frac{dQ}{dt} = -\frac{Q}{\tau} \\ Q(t_0) = Q_0 \end{cases}$$



常用算法:

$\left\{ \begin{array}{l} \text{欧拉法} \\ \text{改进的欧拉法} \\ \text{Runge-Kutta法} \\ \text{Verlet算法} \end{array} \right.$



欧拉法

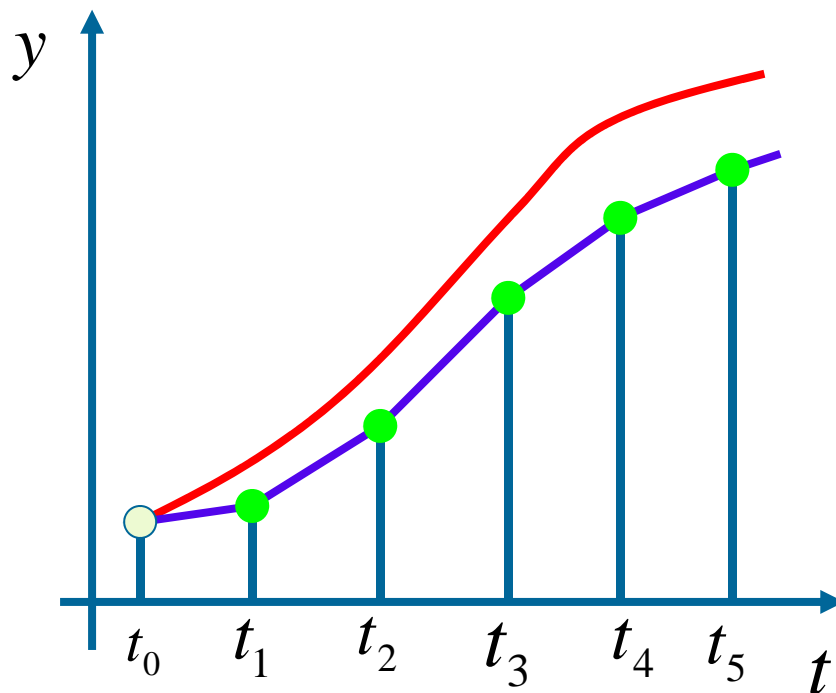
思路：向前差分代替微分， $f(y,t)$ 用前端点的值 $f(y_n, t_n)$ 代替

$$\begin{cases} \frac{dy}{dt} = f(y, t) \\ y(0) = y_0 \end{cases} \longrightarrow \begin{cases} \frac{y_{n+1} - y_n}{\Delta t} = f(y_n, t_n) \\ y(t_0) = y_0 \end{cases}$$

计算公式：

$$\begin{cases} y_{n+1} = y_n + \Delta t f(y_n, t_n) \\ n = 0, 1, 2, \dots \end{cases}$$

欧拉法
(折线法)



RC回路放电问题:

$$\begin{cases} y_{n+1} = y_n + \Delta t f(y_n, t_n) \\ n = 0, 1, 2, \dots \end{cases}$$

欧拉法:

$$\begin{cases} \frac{dQ}{dt} = -\frac{Q}{\tau} \\ Q(t_0) = Q_0 \end{cases} \xrightarrow{\quad \quad \quad} \begin{cases} Q_{n+1} = Q_n - \frac{Q_n}{\tau} \Delta t \\ Q(t_0) = Q_0 \end{cases}$$

设 $Q_0 = 1.0, \tau = RC = 10, \Delta t = 1$

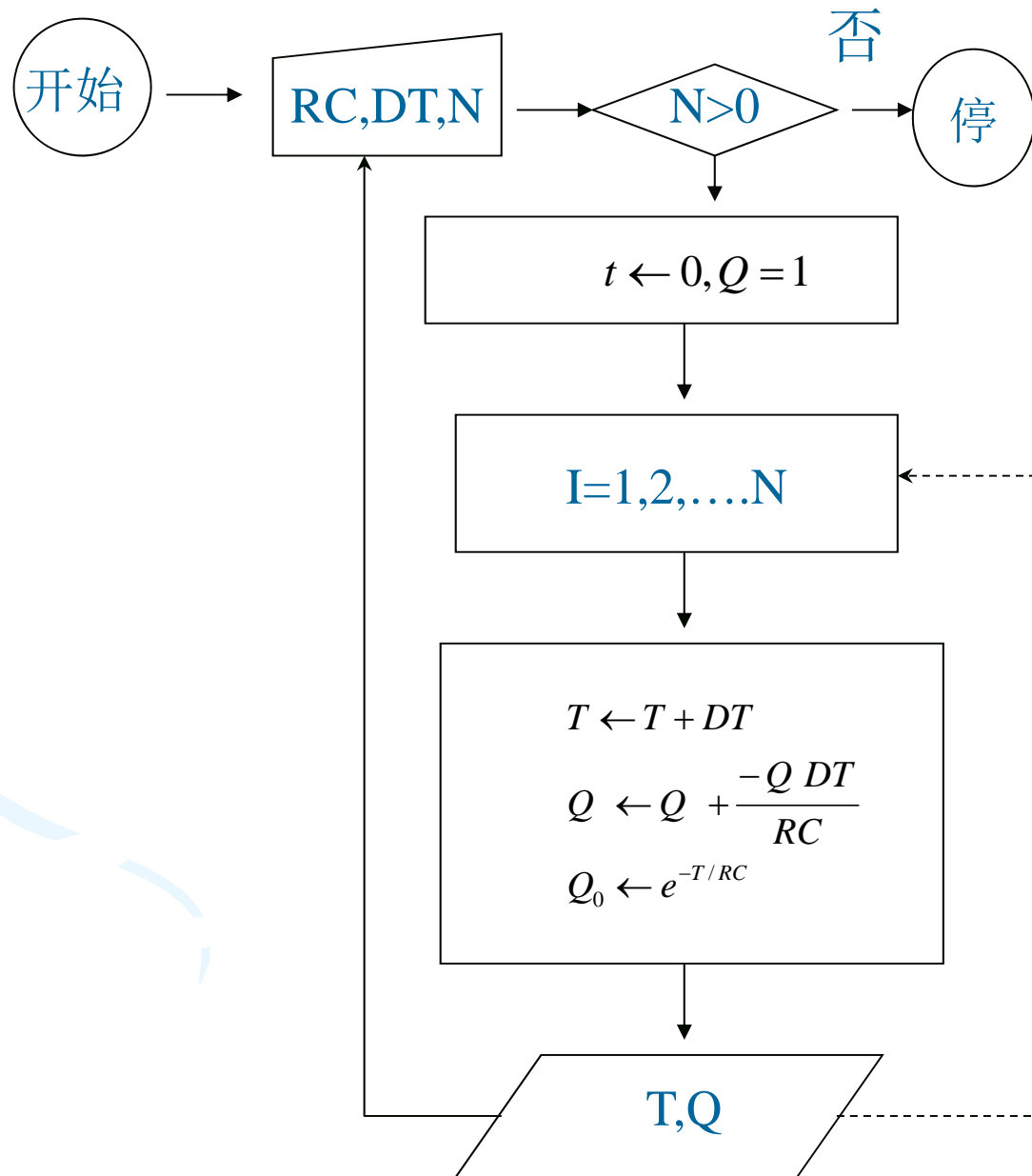
$$Q_1 = Q_0 - \frac{Q_0}{\tau} \Delta t = 1.0 - \frac{1.0}{10} \times 1 = 0.9$$

$$Q_2 = Q_1 - \frac{Q_1}{\tau} \Delta t = 0.9 - \frac{0.9}{10} \times 1 = 0.81$$

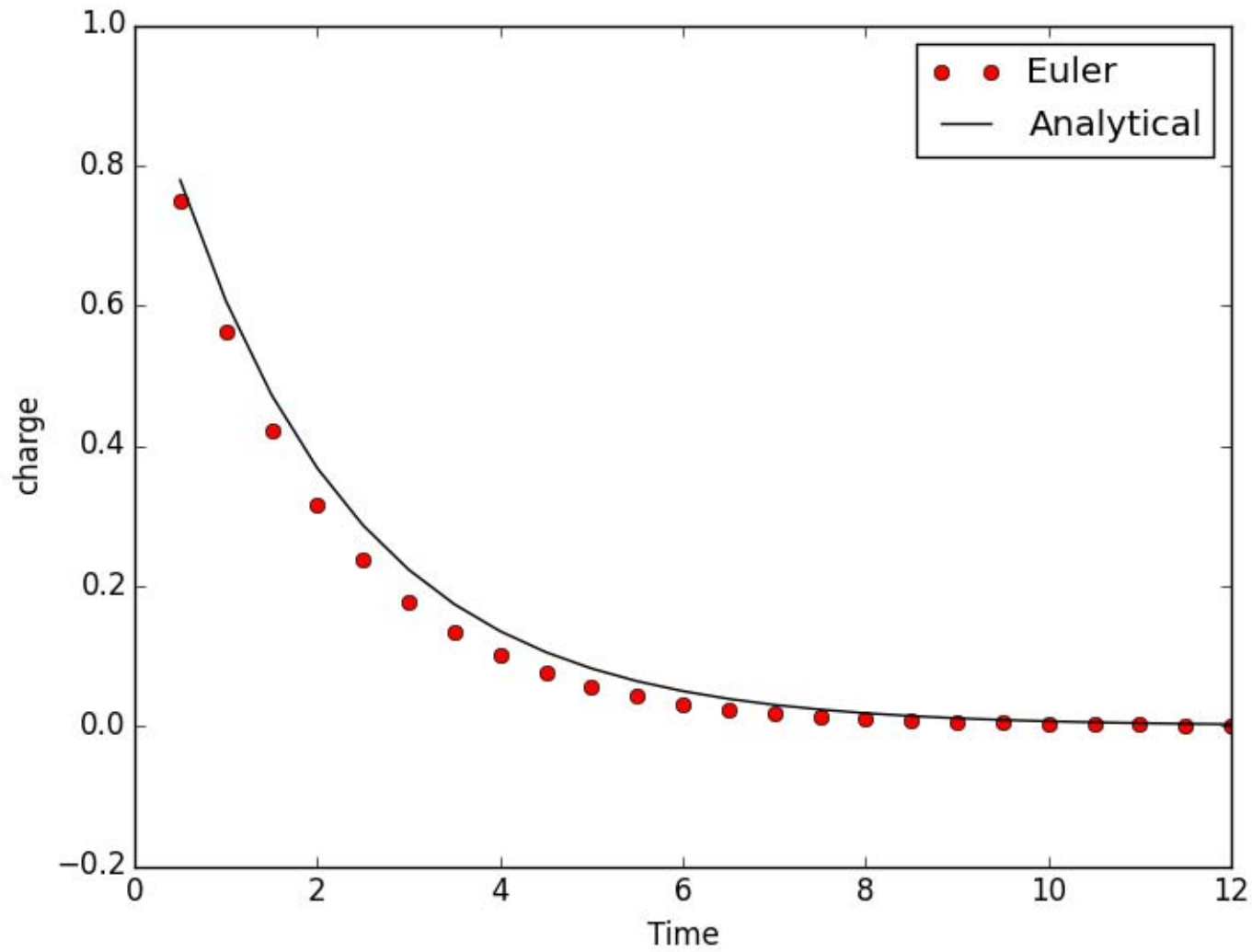
$$Q_3 = Q_2 - \frac{Q_2}{\tau} \Delta t = 0.81 - \frac{0.81}{10} \times 1 = 0.729$$

.....

计算过程:



RC=2.0, dt=0.5



解析解: $Q = Q_0 e^{-\frac{t}{\tau}}$

误差估计

局部截断误差:

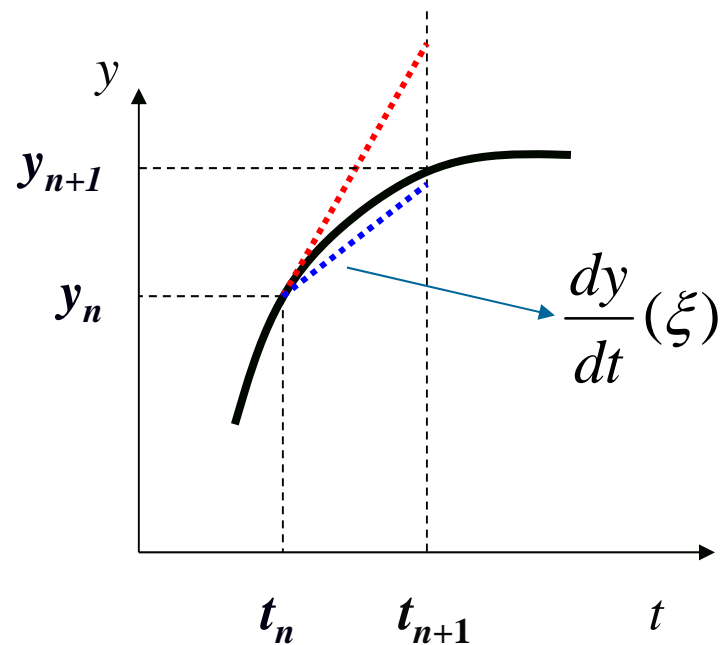
泰勒展开: $y_{n+1} = y_n + \Delta t \frac{dy}{dt}(t_n) + \frac{\Delta t^2}{2} \frac{d^2 y}{dt^2}(t_n) + \dots$

欧拉公式: $y_{n+1} = y_n + \Delta t f(y_n, t_n) = y_n + \Delta t \frac{dy}{dt}(t_n)$

局部截断误差 $\propto \Delta t^2$

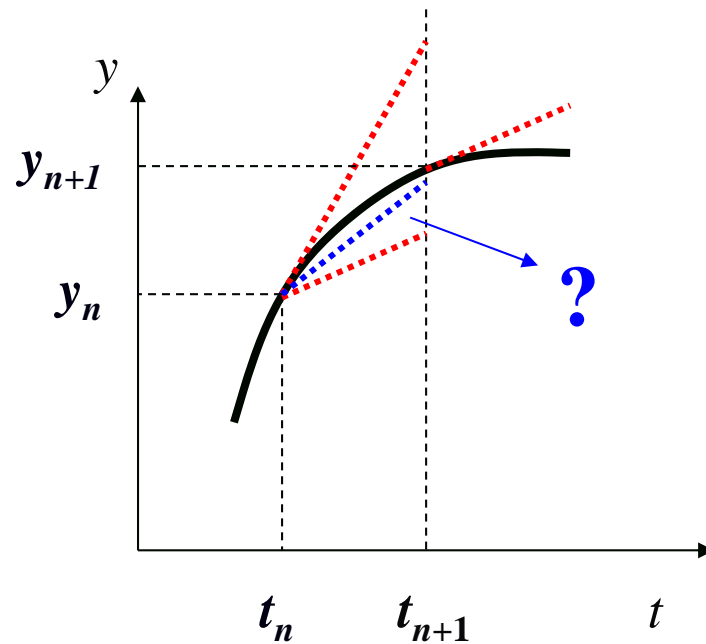
欧拉法:

$$y_{n+1} = y_n + \frac{dy}{dt}(t_n) \Delta t$$



$$y_{n+1} = y_n + \frac{dy}{dt}(\xi) \Delta t \quad t_n < \xi < t_{n+1}$$

如何提高 $\frac{dy}{dt}(\xi)$ 计算精度-----高阶算法



$$\begin{cases} \frac{dy}{dt} = f(y, t) \\ y(0) = y_0 \end{cases}$$

$$= \left(\text{red dotted line} + \text{red dotted line} \right) / 2$$

$$\frac{dy}{dt}(\xi) = \frac{1}{2} \left(\frac{dy}{dt}(t_n) + \frac{dy}{dt}(t_{n+1}) \right) = \frac{1}{2} (f(y_n, t_n) + f(y_{n+1}, t_{n+1}))$$

改进的欧拉算法！

改进的欧拉法

思路：向前差分代替微分， $f(y,t)$ 用前后端点的平均值代替

$$\begin{cases} \frac{dy}{dt} = f(y, t) \\ y(0) = y_0 \end{cases} \rightarrow \begin{cases} \frac{y_{n+1} - y_n}{\Delta t} = \frac{1}{2} (f(y_n, t_n) + f(y_{n+1}, t_{n+1})) \\ y(t_0) = y_0 \end{cases}$$

$$\begin{cases} y_{n+1} = y_n + \frac{\Delta t}{2} (f(y_n, t_n) + f(\underline{y_{n+1}}, t_{n+1})) \\ n = 0, 1, 2, \dots \end{cases}$$

用欧拉法
预测

改进的欧拉
法（梯形法）

计算步骤:

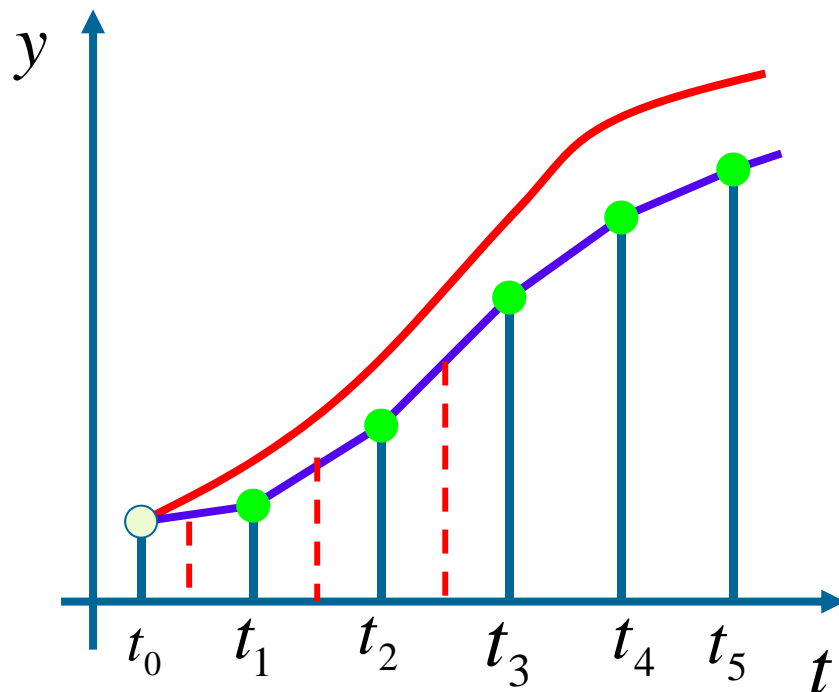
1. 用欧拉公式预测 y_{n+1}

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

2. 用改进的欧拉公式校正 y_{n+1}

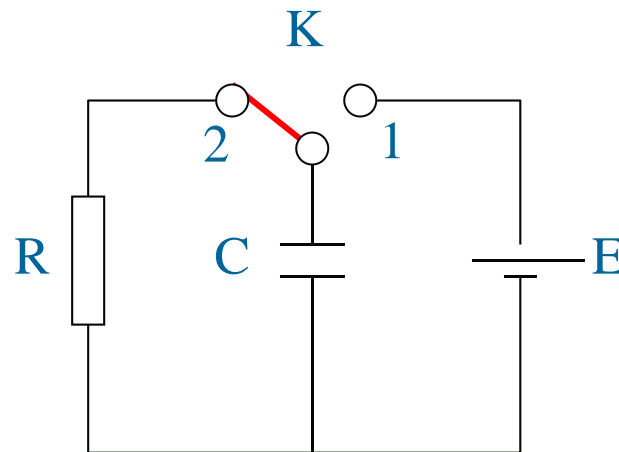
$$\begin{cases} y_{n+1} = y_n + \frac{\Delta t}{2} (f(y_n, t_n) + f(y_{n+1}, t_{n+1})) \\ n = 0, 1, 2, \dots \end{cases}$$

局部截断误差: $\propto \Delta t^3$



RC回路放电问题:

$$\begin{cases} \frac{dQ}{dt} = -\frac{Q}{\tau} \\ Q(t_0) = Q_0 \end{cases}$$

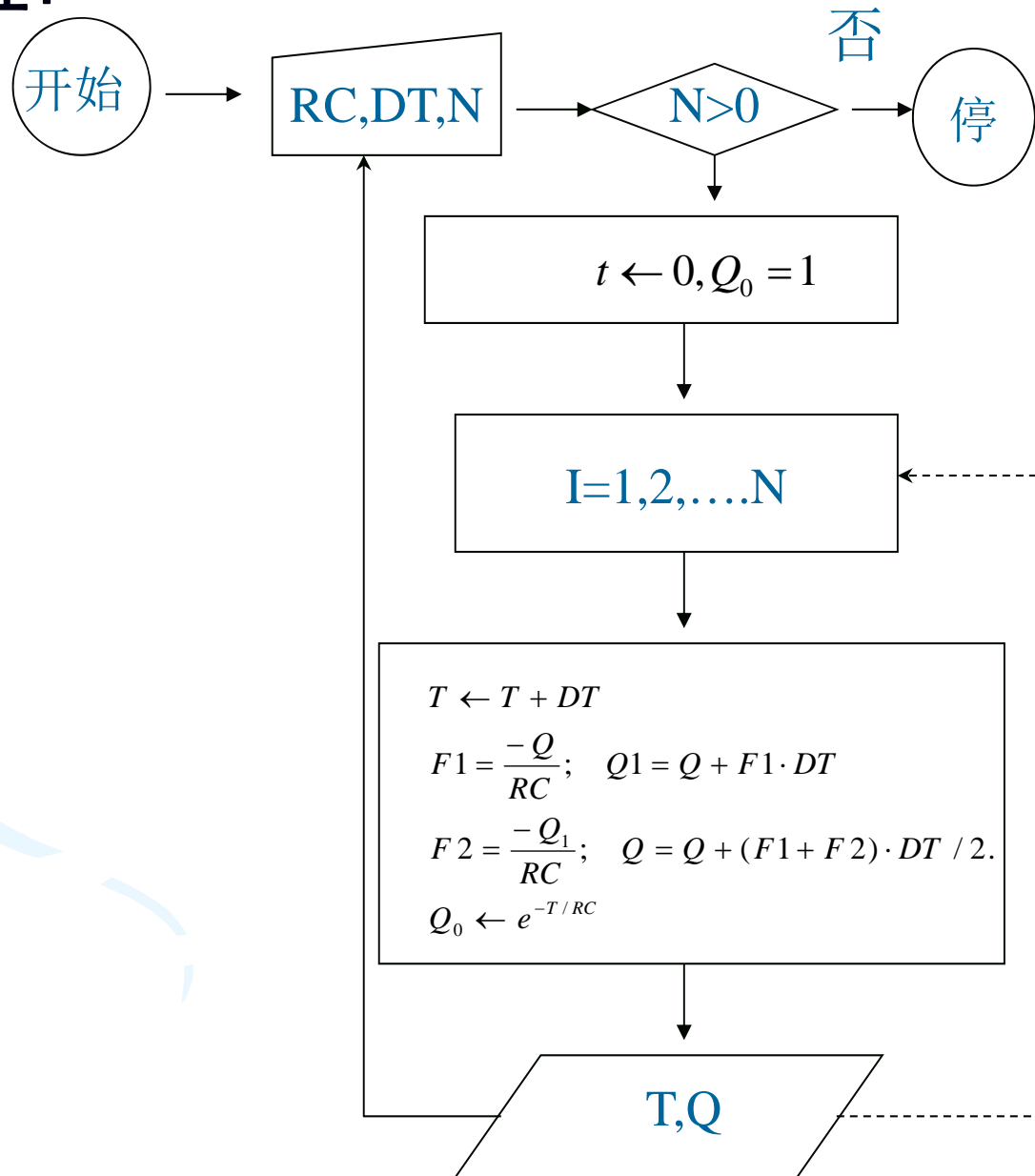


预测: $Q_{n+1} = Q_n - \frac{Q_n}{\tau} \Delta t$

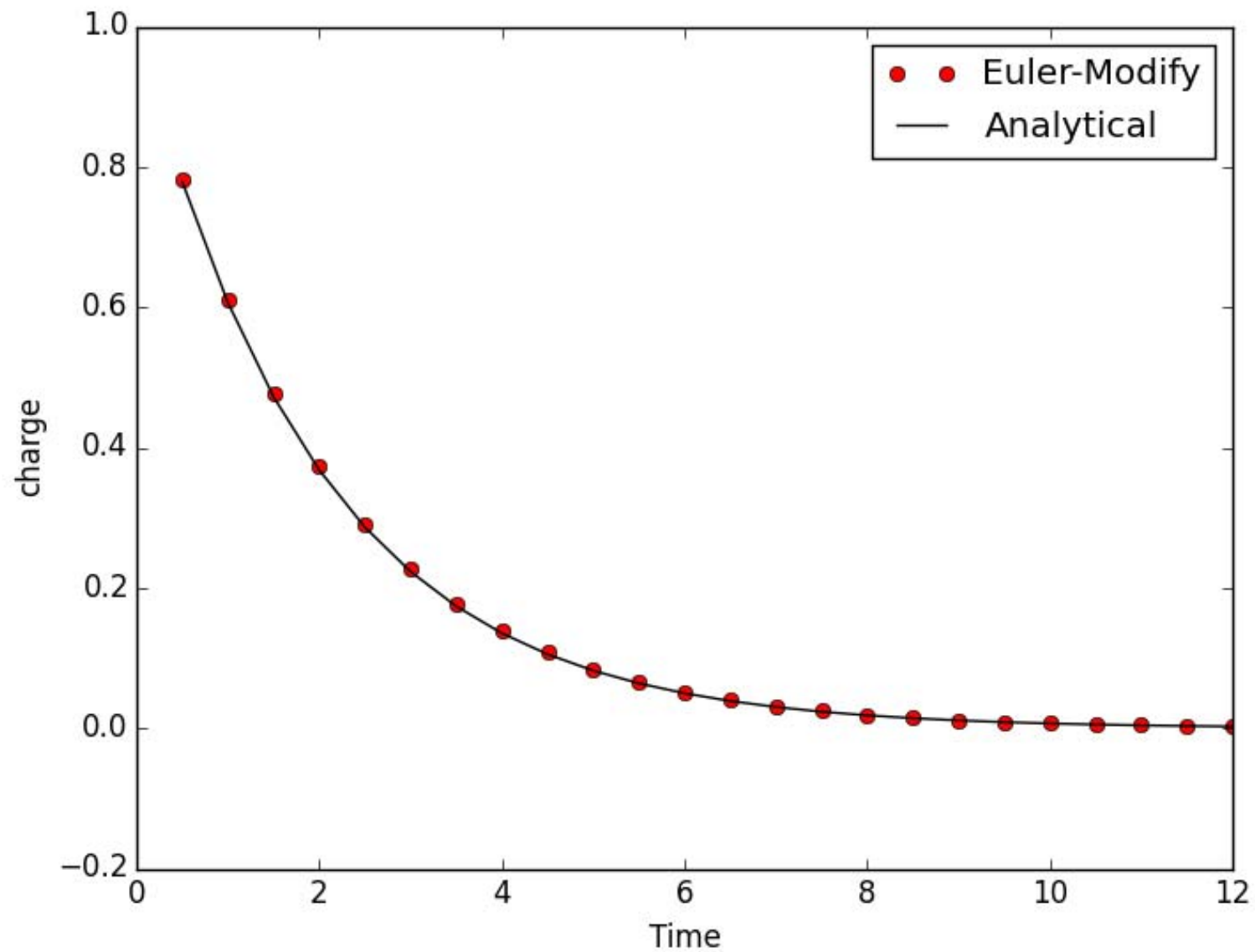
校正: $Q_{n+1} = Q_n - \frac{1}{2} \left(\frac{Q_n}{\tau} + \frac{Q_{n+1}}{\tau} \right) \Delta t$

$$n = 0, 1, 2 \dots$$

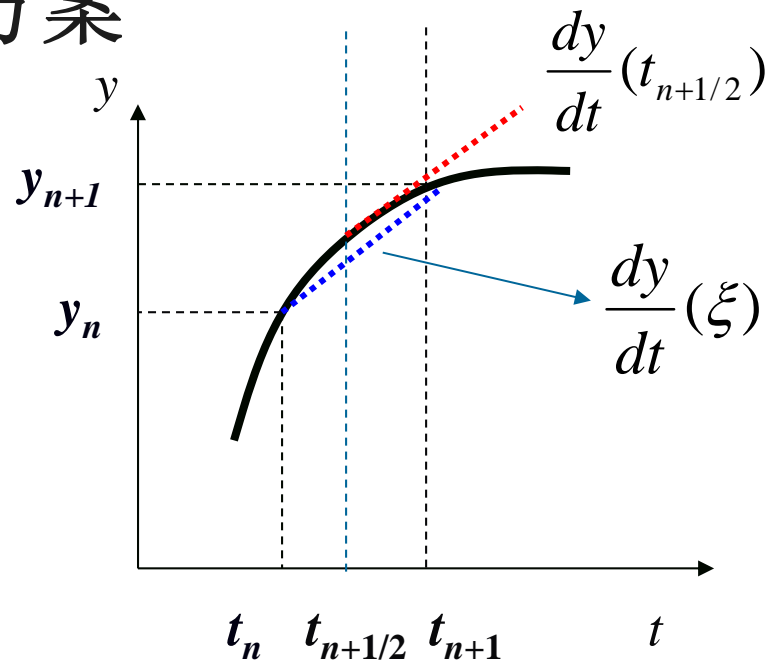
计算过程:



RC=2.0, dt=0.5



另一种改进方案



$$\frac{dy}{dt}(\xi) = \frac{dy}{dt}(t_{n+1/2}) = f(y_{n+1/2}, t_{n+1/2})$$

二阶Runge-Kutta!

二阶Runge-Kutta法

思路：向前差分代替微分， $f(y,t)$ 用中点的值代替

$$\begin{cases} \frac{dy}{dt} = f(y, t) \\ y(0) = y_0 \end{cases} \rightarrow \begin{cases} \frac{y_{n+1} - y_n}{\Delta t} = f(y_{n+1/2}, t_{n+1/2}) \\ y(t_0) = y_0 \end{cases}$$

$$\begin{cases} y_{n+1} = y_n + \Delta t f(\underline{y_{n+1/2}}, t_{n+1/2}) \\ n = 0, 1, 2, \dots \end{cases}$$

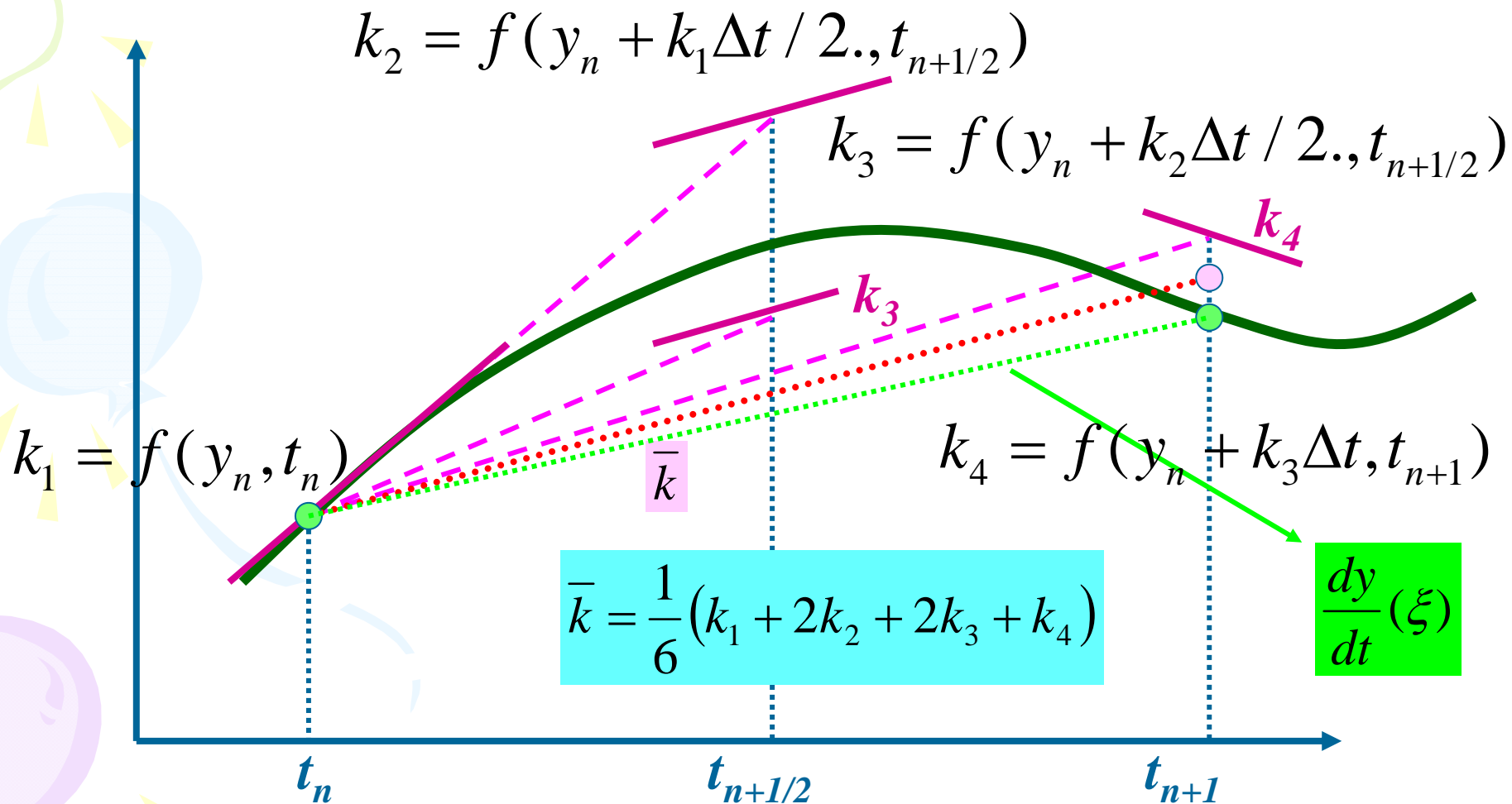
$$y_{n+1/2} = y_n + \frac{\Delta t}{2} f(y_n, t_n)$$

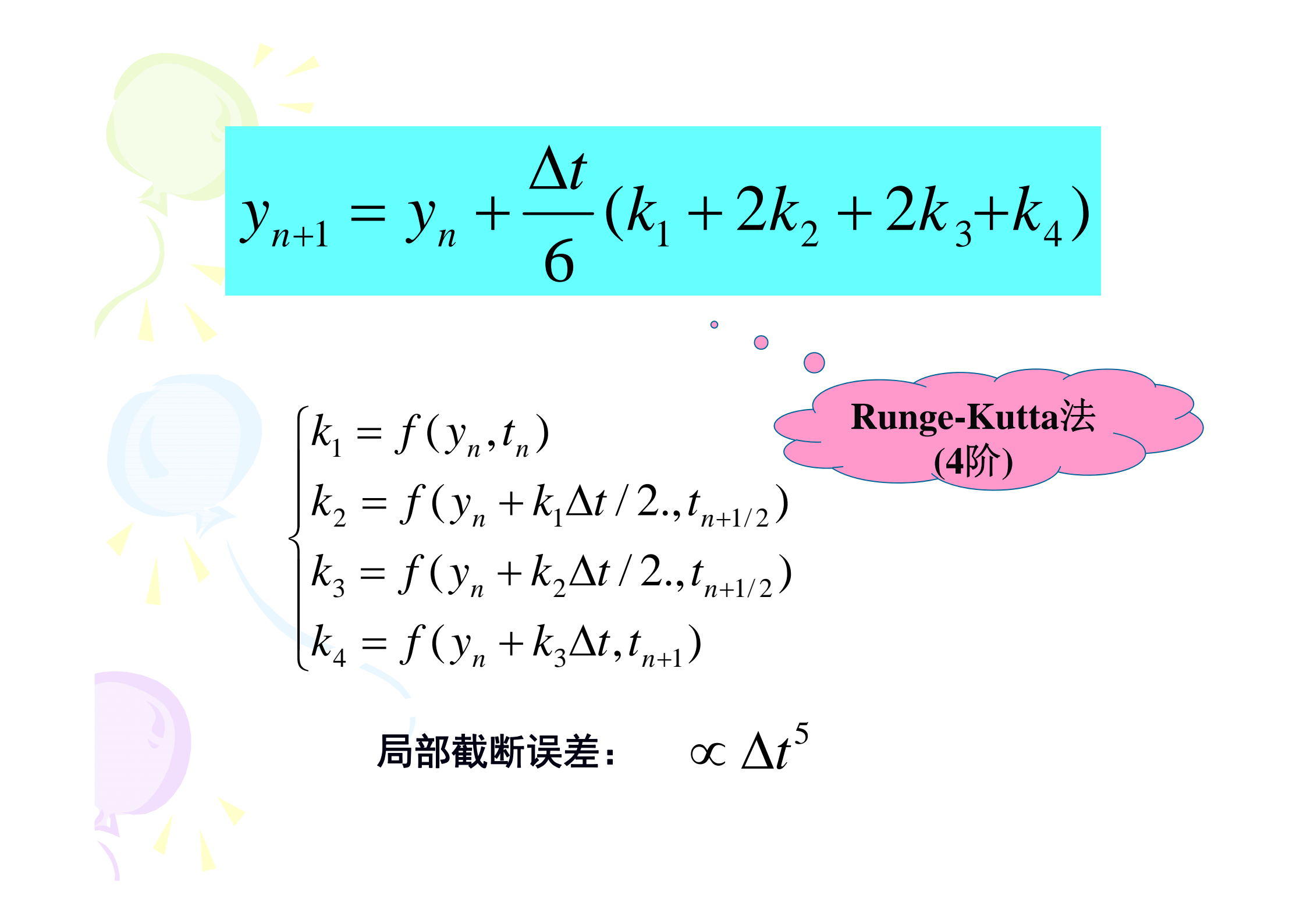
用欧拉法预测

二阶
Runge-Kutta法

局部截断误差： $\propto \Delta t^3$

四阶Runge-Kutta法




$$y_{n+1} = y_n + \frac{\Delta t}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$\begin{cases} k_1 = f(y_n, t_n) \\ k_2 = f(y_n + k_1 \Delta t / 2., t_{n+1/2}) \\ k_3 = f(y_n + k_2 \Delta t / 2., t_{n+1/2}) \\ k_4 = f(y_n + k_3 \Delta t, t_{n+1}) \end{cases}$$

Runge-Kutta法
(4阶)

局部截断误差: $\propto \Delta t^5$

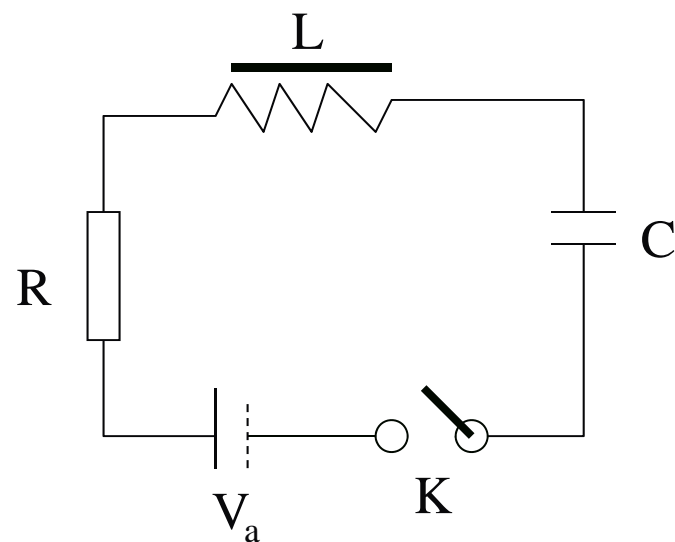
RLC回路问题(二阶常微分方程):

$$L \frac{d^2 Q}{dt^2} + \frac{dQ}{dt} R + \frac{Q}{C} = V_0 \sin(Wt)$$

思路:

二阶微分方程变为一阶微分方程组

$$\begin{cases} \frac{dI}{dt} = \frac{1}{L} (V_0 \sin(Wt) - IR - \frac{Q}{C}) \\ \frac{dQ}{dt} = I \\ Q(t_0) = Q_0 \\ I(t_0) = I_0 \end{cases}$$





一般情况:

$$\begin{cases} \frac{dy}{dt} = f(y, x, t) \\ \frac{dx}{dt} = g(y, x, t) \\ y(0) = y_0 \\ x(0) = x_0 \end{cases}$$



RLC回路问题:

$$\begin{cases} \frac{dI}{dt} = \frac{1}{L} (V_0 \sin(Wt) - IR - \frac{Q}{C}) = f(I, Q) \\ \frac{dQ}{dt} = I = g(I, Q) \\ Q(0) = Q_0 \\ I(0) = I_0 \end{cases}$$

用改进的欧拉法：

1. 用欧拉公式预测 I_{n+1} 和 Q_{n+1} ：

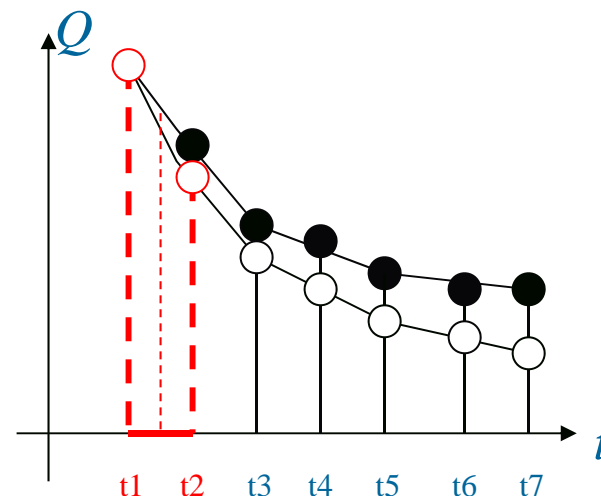
$$\begin{cases} I_{n+1} = I_n + f(I_n, Q_n)\Delta t \\ Q_{n+1} = Q_n + f(I_n, Q_n)\Delta t = Q_n + I_n\Delta t \end{cases}$$

2. 计算 $f(I_{n+1}, Q_{n+1})$ 和 $g(I_{n+1}, Q_{n+1})$ ：

$$\begin{cases} f(I_{n+1}, Q_{n+1}) \\ g(I_{n+1}, Q_{n+1}) \end{cases}$$

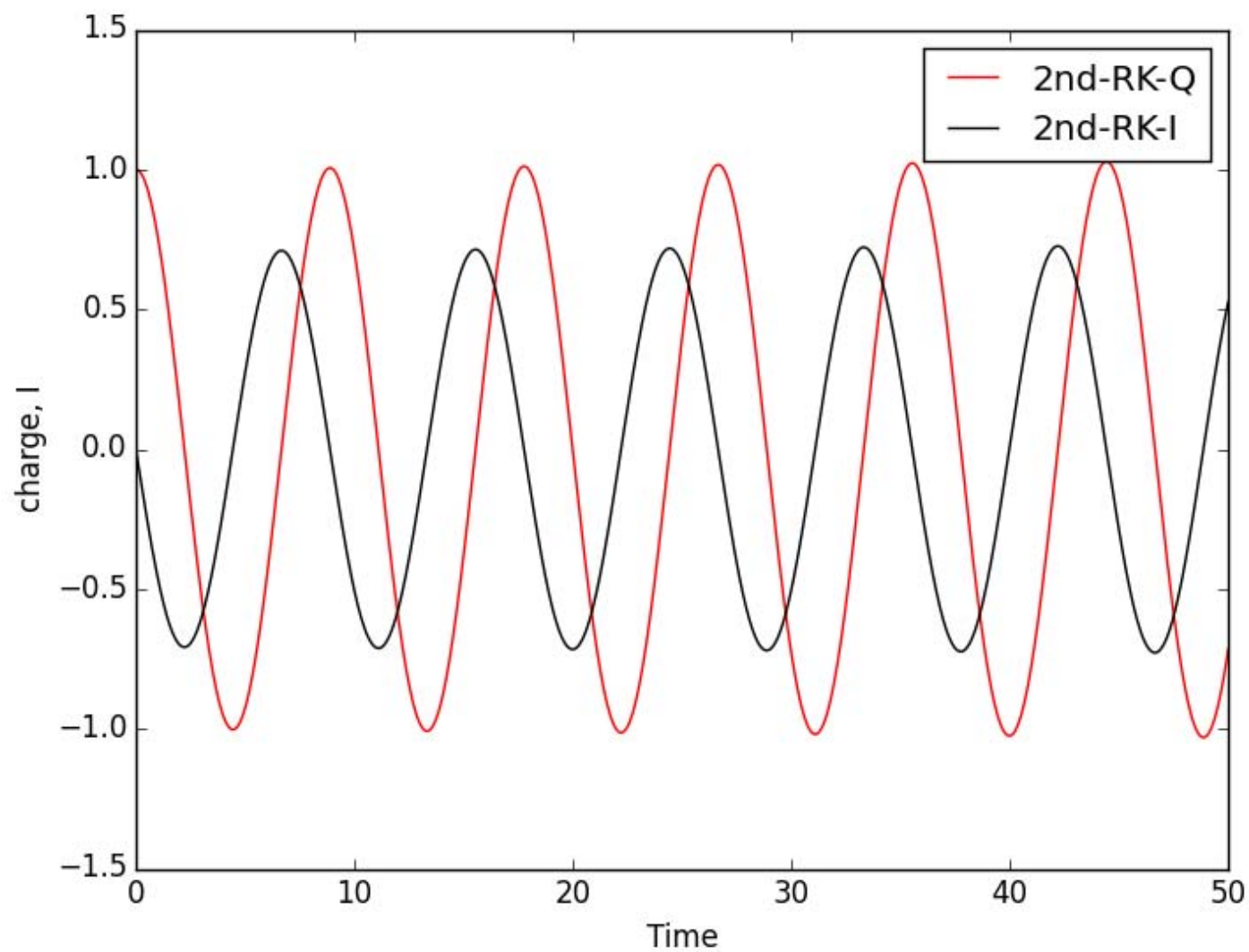
3. 用改进的欧拉公式校正 I_{n+1}, Q_{n+1} ：

$$\begin{cases} I_{n+1} = I_n + (f(I_n, Q_n) + f(I_{n+1}, Q_{n+1}))\Delta t / 2 \\ Q_{n+1} = Q_n + (g(I_n, Q_n) + g(I_{n+1}, Q_{n+1}))\Delta t / 2 \end{cases}$$

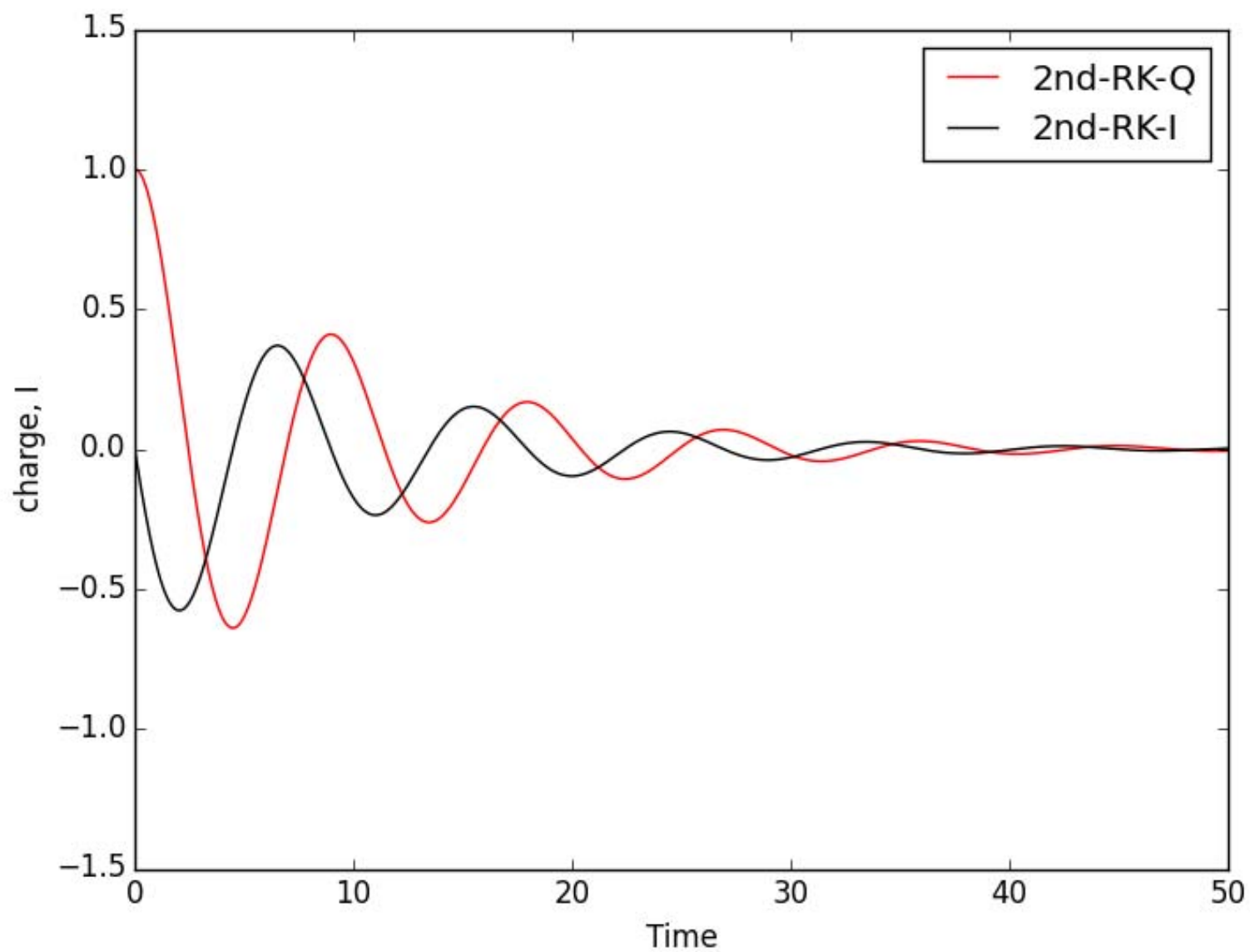


计算结果:

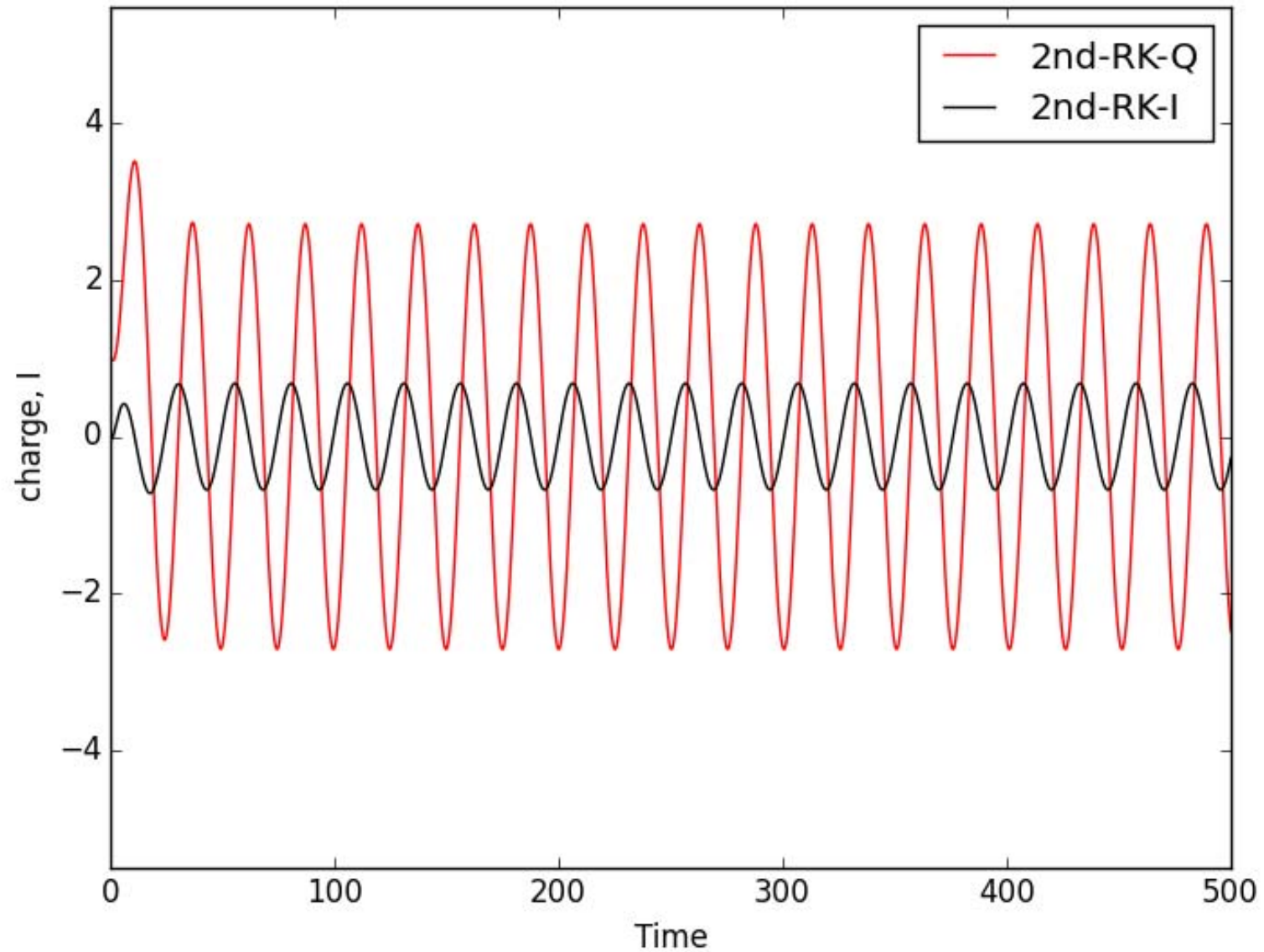
$R=0$; $L=2$, $C=2$, $W=0$, $V_0=0$



$R=0.2$; $L=2$, $C=2$, $W=0$, $V_0=0$

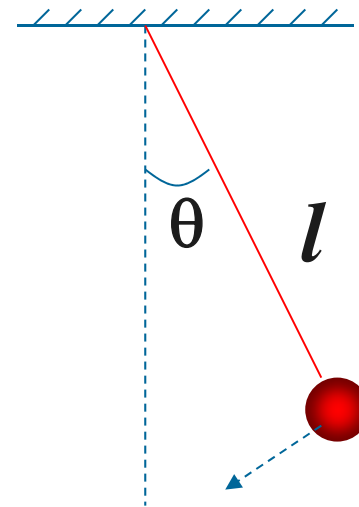


$R=1.0$; $L=9.0$, $C=8.0$, $W=0.25$, $V_0=0.7$



例：单摆

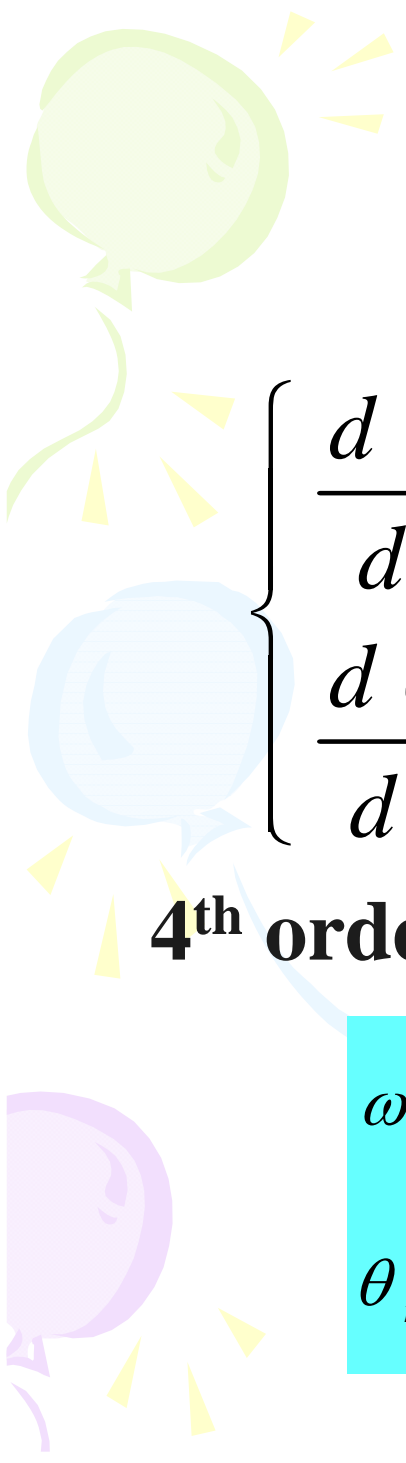
$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\sin\theta$$



→ $\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta$ (小角度近似时)

解析解： $\theta = \theta_0 \sin(\Omega t + \phi_0)$

简谐振动

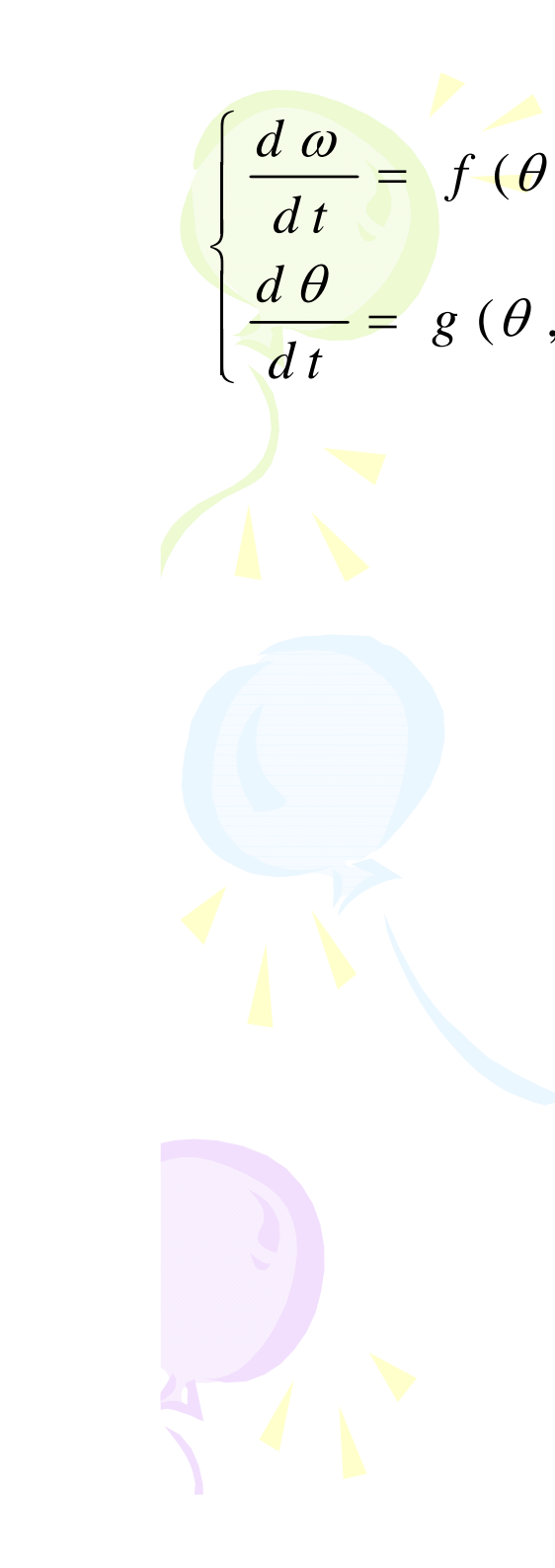

$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta$$

$$\begin{cases} \frac{d\omega}{dt} = f(\theta, \omega, t) = -\frac{g}{l} \theta \\ \frac{d\theta}{dt} = g(\theta, \omega, t) = \omega \end{cases}$$

4th order Runge-Kutta:

$$\omega_{n+1} = \omega_n + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6} (l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$

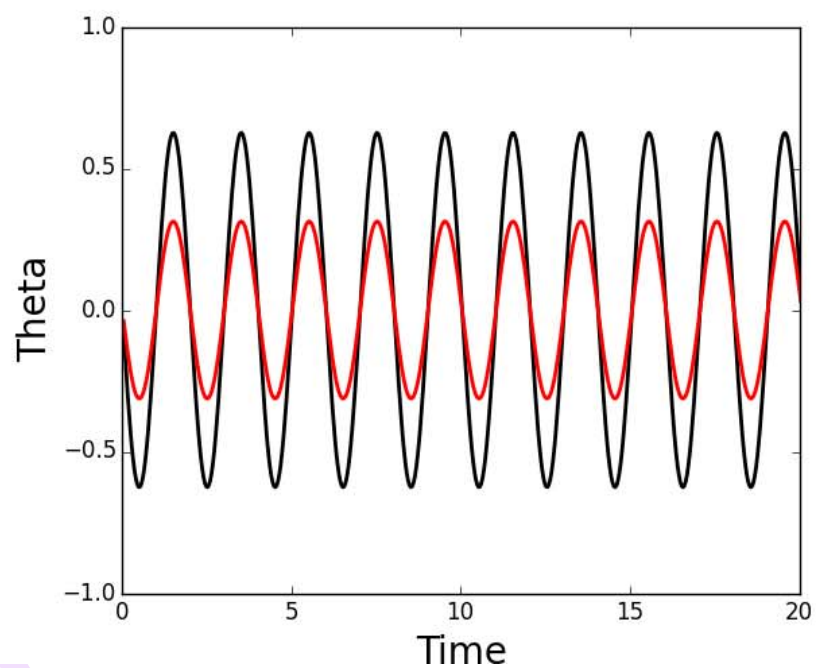


$$\begin{cases} \frac{d\omega}{dt} = f(\theta, \omega, t) = -\frac{g}{l}\theta \\ \frac{d\theta}{dt} = g(\theta, \omega, t) = \omega \end{cases}$$

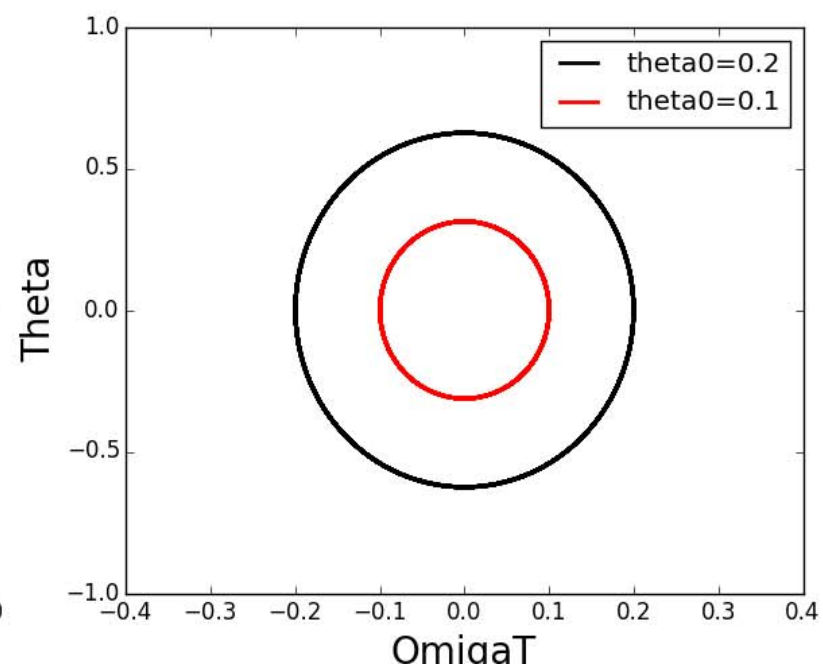
$$\begin{aligned} \omega_{n+1} &= \omega_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t \\ \theta_{n+1} &= \theta_n + \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t \end{aligned}$$

$$\begin{cases} k_1 = -\frac{g}{l}\theta_n \\ l_1 = \omega_n \\ k_2 = -\frac{g}{l}\theta_{n+1/2} = -\frac{g}{l}(\theta_n + l_1 \cdot \Delta t / 2.) \\ l_2 = \omega_{n+1/2} = \omega_n + k_1 \cdot \Delta t / 2. \\ k_3 = -\frac{g}{l}\theta_{n+1/2} = -\frac{g}{l}(\theta_n + l_2 \cdot \Delta t / 2.) \\ l_3 = \omega_{n+1/2} = \omega_n + k_2 \cdot \Delta t / 2. \\ k_4 = -\frac{g}{l}\theta_{n+1} = -\frac{g}{l}(\theta_n + l_3 \cdot \Delta t) \\ l_4 = \omega_{n+1} = \omega_n + k_3 \cdot \Delta t \end{cases}$$

轨迹图:

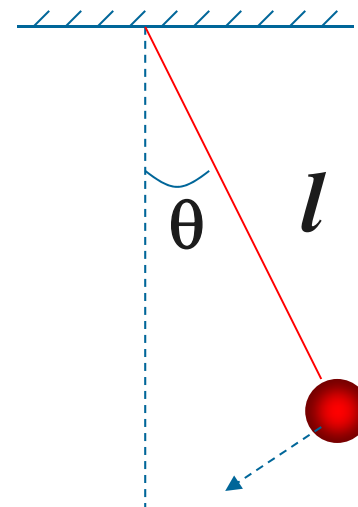


相空间轨迹图:

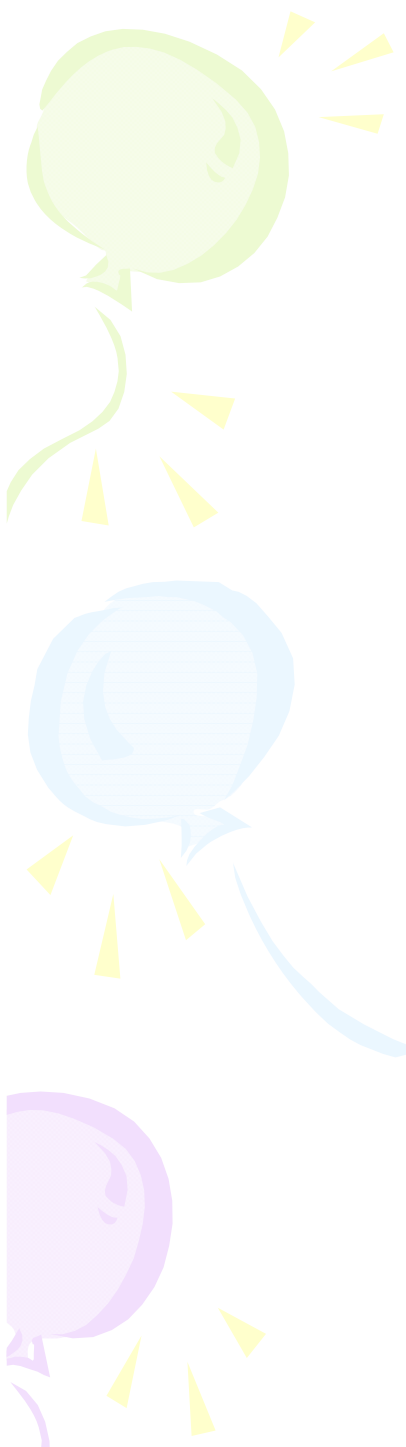


例：单摆(有阻尼)

$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta - q\frac{d\theta}{dt}$$

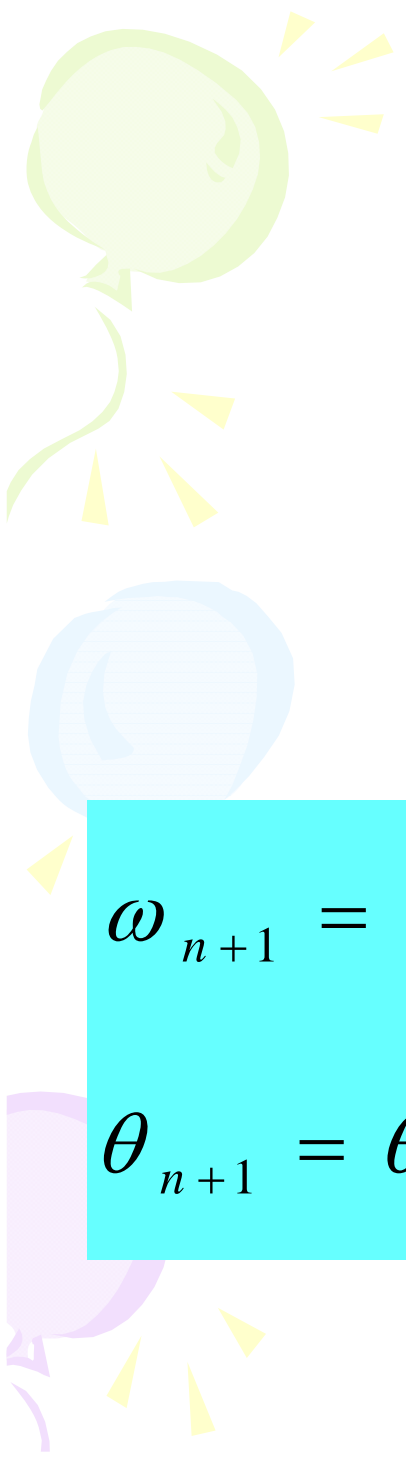


阻尼项


$$\frac{d^2 \theta}{dt^2} = -\frac{g}{l} \theta - q \frac{d \theta}{dt}$$



$$\begin{cases} \frac{d \omega}{dt} = -\frac{g}{l} \theta - q \omega \\ \frac{d \theta}{dt} = \omega \end{cases}$$


$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\theta - q\omega \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$\omega_{n+1} = \omega_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$

$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\theta - q\omega \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$\omega_{n+1} = \omega_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$

$$k_1 = -\frac{g}{l}\theta_n - q\omega_n$$

$$l_1 = \omega_n$$

$$k_2 = -\frac{g}{l}\theta_{n+1/2} - q\omega_{n+1/2} = -\frac{g}{l}(\theta_n + l_1 \cdot \Delta t / 2) - q(\omega_n + k_1 \cdot \Delta t / 2)$$

$$l_2 = \omega_{n+1/2} = \omega_n + k_1 \cdot \Delta t / 2.$$

$$k_3 = -\frac{g}{l}\theta_{n+1/2} - q\omega_{n+1/2} = -\frac{g}{l}(\theta_n + l_2 \cdot \Delta t / 2) - q(\omega_n + k_2 \cdot \Delta t / 2)$$

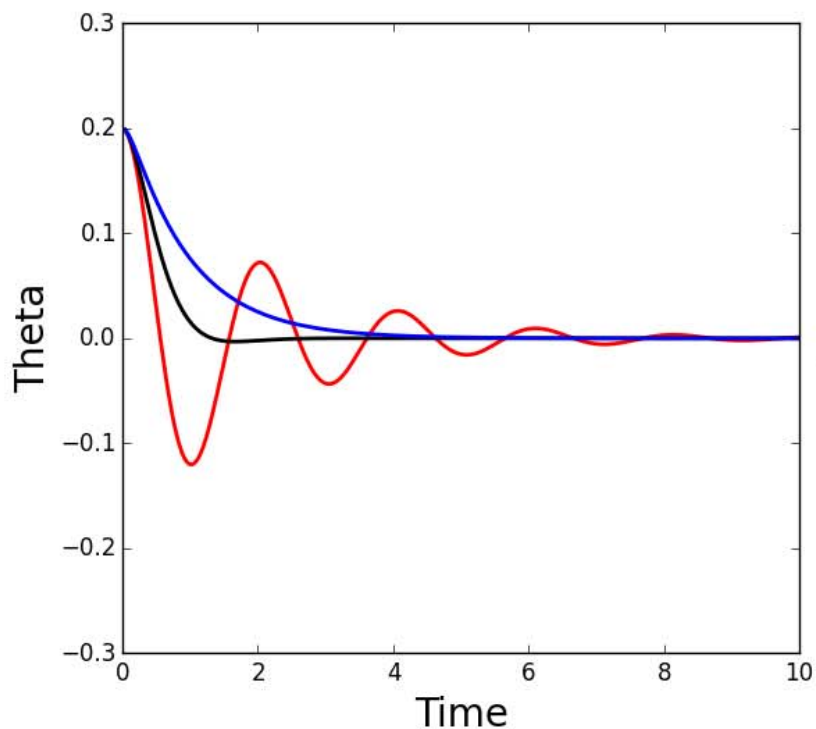
$$l_3 = \omega_{n+1/2} = \omega_n + k_2 \cdot \Delta t / 2.$$

$$k_4 = -\frac{g}{l}\theta_{n+1} - q\omega_{n+1} = -\frac{g}{l}(\theta_n + l_3 \cdot \Delta t) - q(\omega_n + k_3 \cdot \Delta t)$$

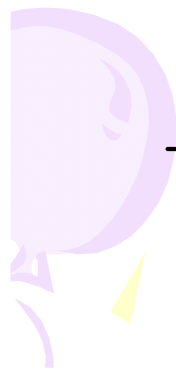
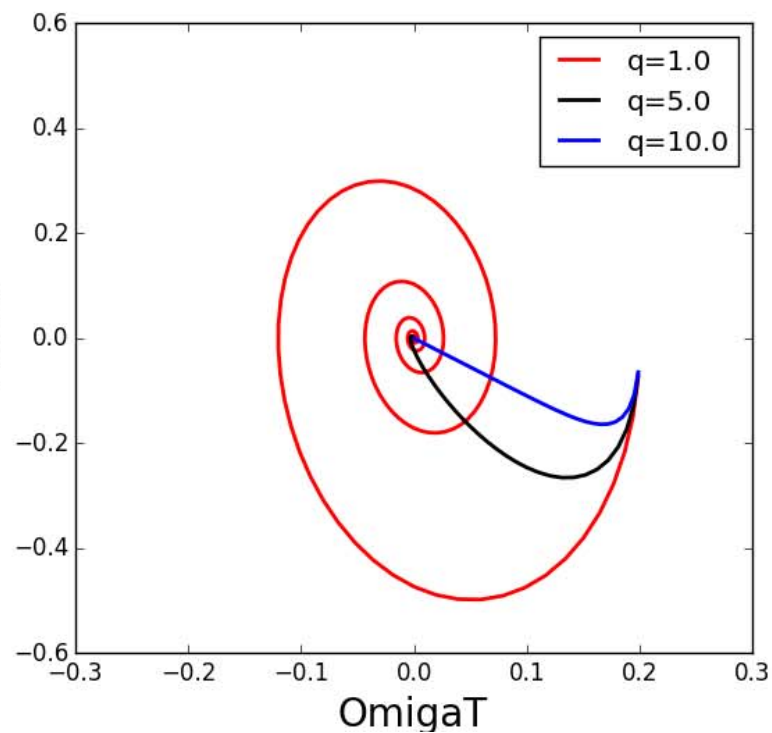
$$l_4 = \omega_{n+1} = \omega_n + k_3 \cdot \Delta t$$



轨迹图:



相空间轨迹图:



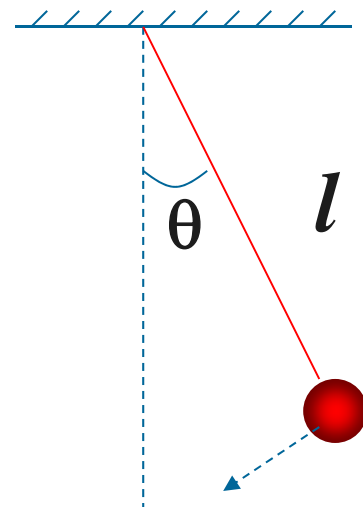
$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta - q\frac{d\theta}{dt}$$

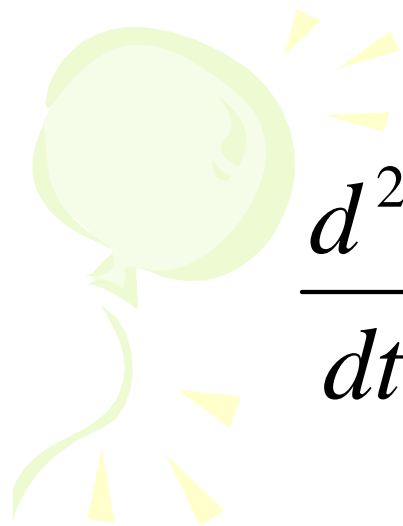
例：单摆(阻尼+策动力)

$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$

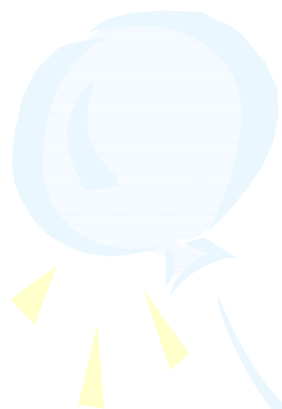
阻尼项

策动力



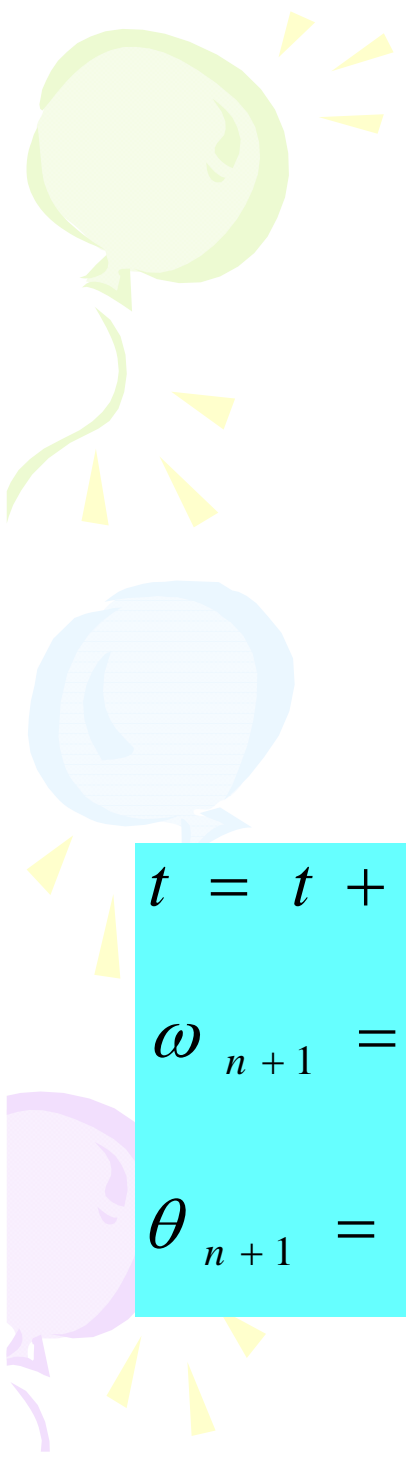


$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$



$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\theta - q\omega + F \cdot \sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$



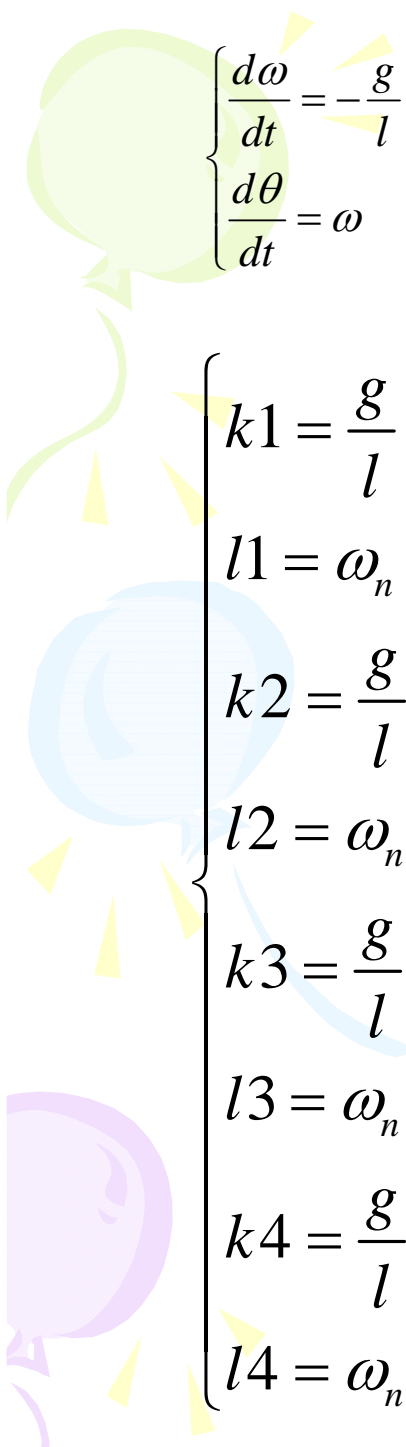


$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\theta - q\omega + F \cdot \sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$t = t + \Delta t$$

$$\omega_{n+1} = \omega_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$



$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\theta - q\omega + F \cdot \sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$t = t + \Delta t$$

$$\omega_{n+1} = \omega_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$

$$k_1 = \frac{g}{l}\theta_n - q\omega_n + F \sin(Wt_n)$$

$$l_1 = \omega_n$$

$$k_2 = \frac{g}{l}(\theta_n + l_1 \cdot \Delta t / 2) - q(\omega_n + k_1 \cdot \Delta t / 2) + F \sin(W(t_n + \Delta t / 2))$$

$$l_2 = \omega_n + k_1 \cdot \Delta t / 2.$$

$$k_3 = \frac{g}{l}(\theta_n + l_2 \cdot \Delta t / 2) - q(\omega_n + k_2 \cdot \Delta t / 2) + F \sin(W(t_n + \Delta t / 2))$$

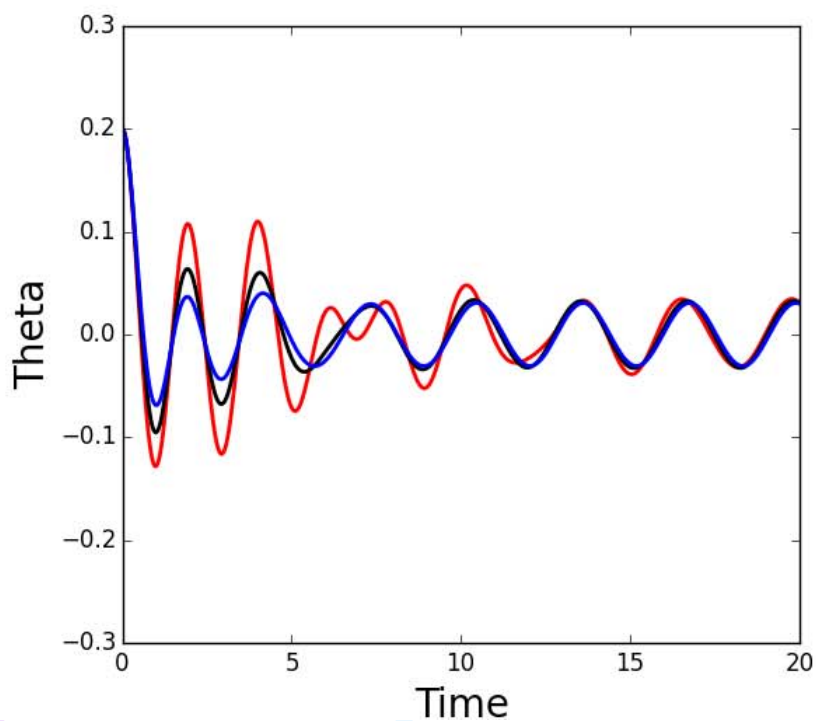
$$l_3 = \omega_n + k_2 \cdot \Delta t / 2.$$

$$k_4 = \frac{g}{l}(\theta_n + l_3 \cdot \Delta t) + q(\omega_n + k_3 \cdot \Delta t) + F \sin(W(t_n + \Delta t))$$

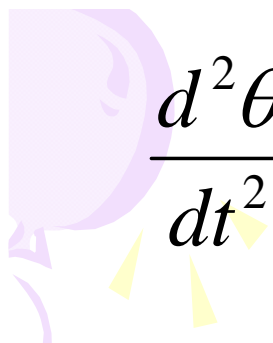
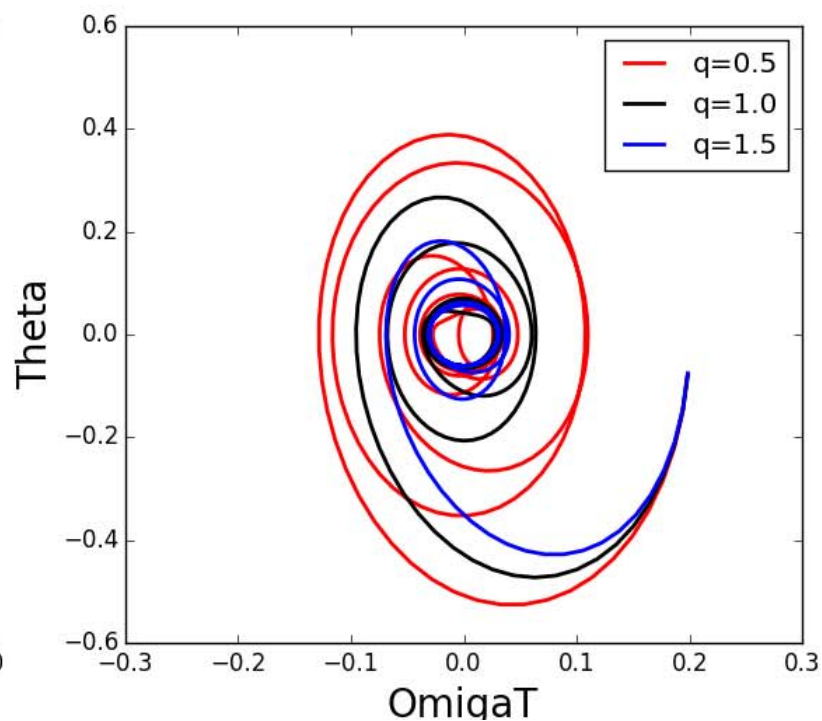
$$l_4 = \omega_n + k_3 \cdot \Delta t$$



轨迹图:



相空间轨迹图:



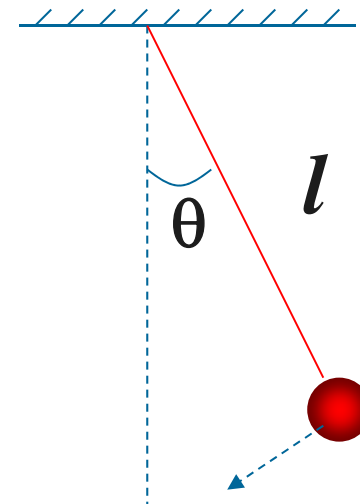
$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$

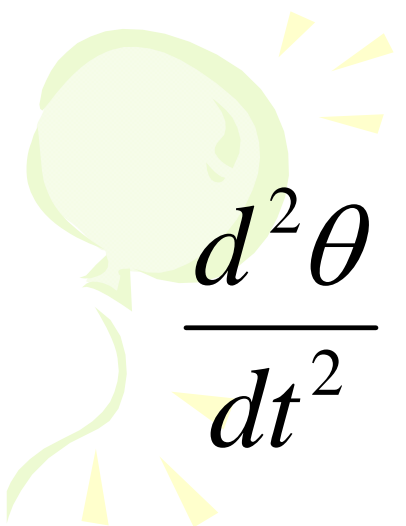
例：单摆(阻尼+策动力+大角度)

$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\sin\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$


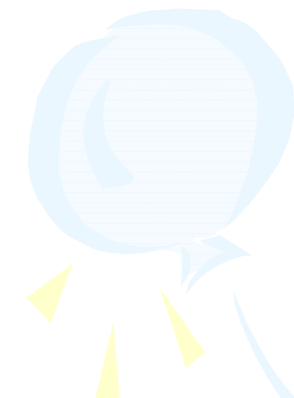
阻尼项

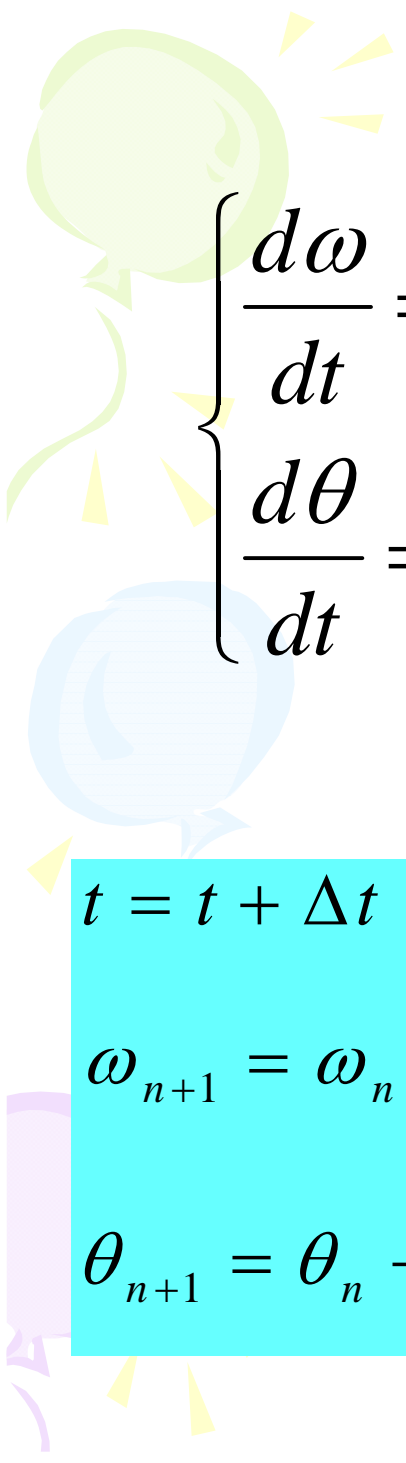
策动力




$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\sin\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$




$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l}\sin\theta - q\omega + F\sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$



$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l} \sin \theta - q\omega + F \cdot \sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$t = t + \Delta t$$

$$\omega_{n+1} = \omega_n + \frac{1}{6} (k1 + 2k2 + 2k3 + k4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6} (l1 + 2l2 + 2l3 + l4) \cdot \Delta t$$

if: $\theta > \pi$

then $\theta = \theta - 2\pi$

if: $\theta < -\pi$

then $\theta = \theta + 2\pi$

$$\begin{cases} \frac{d\omega}{dt} = -\frac{g}{l} \sin \theta - q\omega + F \cdot \sin(Wt) \\ \frac{d\theta}{dt} = \omega \end{cases}$$

$$t = t + \Delta t$$

$$\omega_{n+1} = \omega_n + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4) \cdot \Delta t$$

$$\theta_{n+1} = \theta_n + \frac{1}{6} (l_1 + 2l_2 + 2l_3 + l_4) \cdot \Delta t$$

$$k_1 = -\frac{g}{l} \sin \theta_n - q\omega_n + F \sin(Wt)$$

$$l_1 = \omega_n$$

$$k_2 = -\frac{g}{l} \sin(\theta_n + l_1 \cdot \Delta t / 2) - q(\omega_n + k_1 \cdot \Delta t / 2) + F \sin(Wt)$$

$$l_2 = \omega_n + k_1 \cdot \Delta t / 2$$

$$k_3 = -\frac{g}{l} \sin(\theta_n + l_2 \cdot \Delta t / 2) - q(\omega_n + k_2 \cdot \Delta t / 2) + F \sin(Wt)$$

$$l_3 = \omega_n + k_2 \cdot \Delta t / 2$$

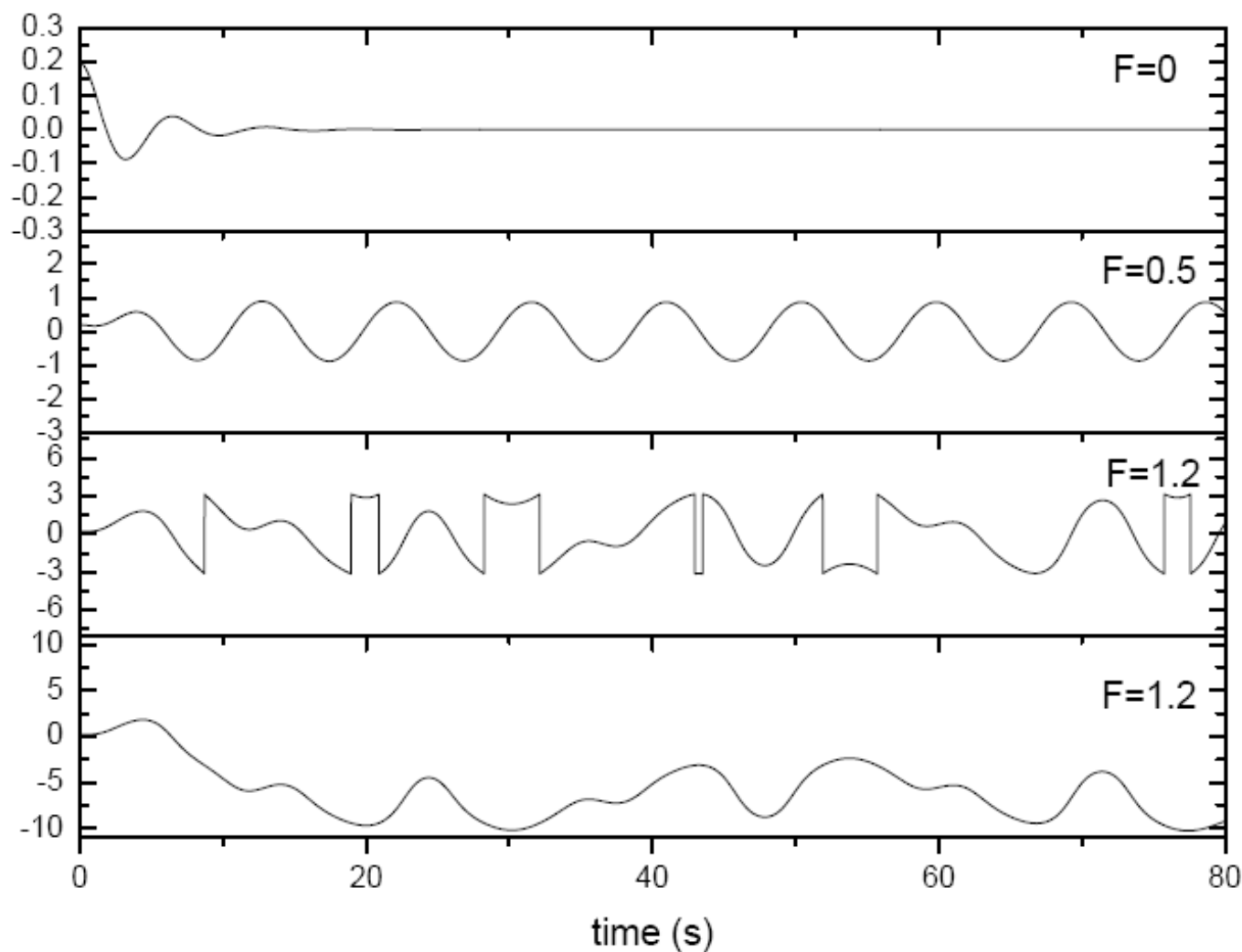
$$k_4 = -\frac{g}{l} \sin(\theta_n + l_3 \cdot \Delta t) + q(\omega_n + k_3 \cdot \Delta t) + F \sin(Wt)$$

$$l_4 = \omega_n + k_3 \cdot \Delta t$$

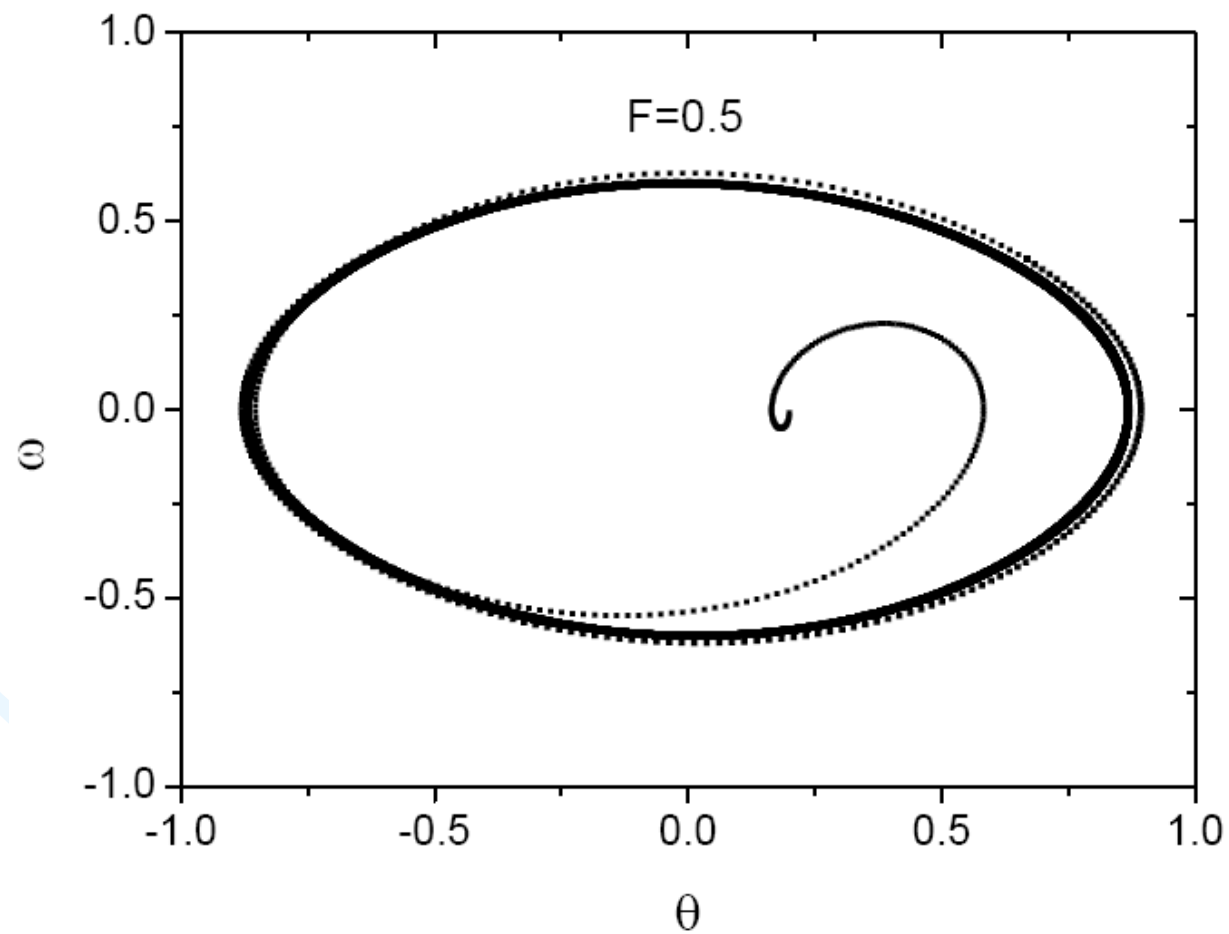
轨迹图:

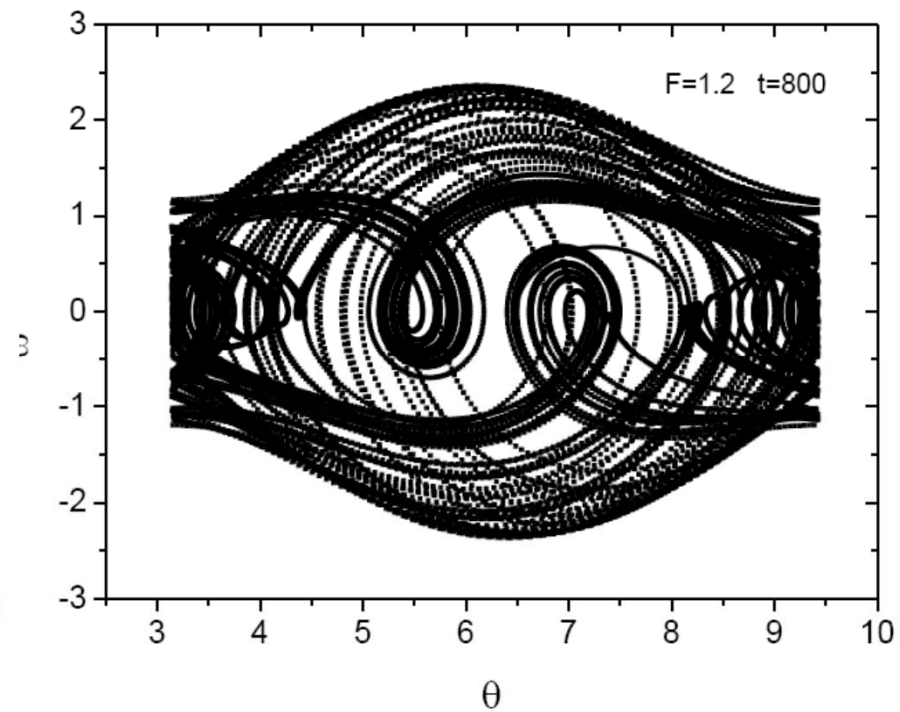
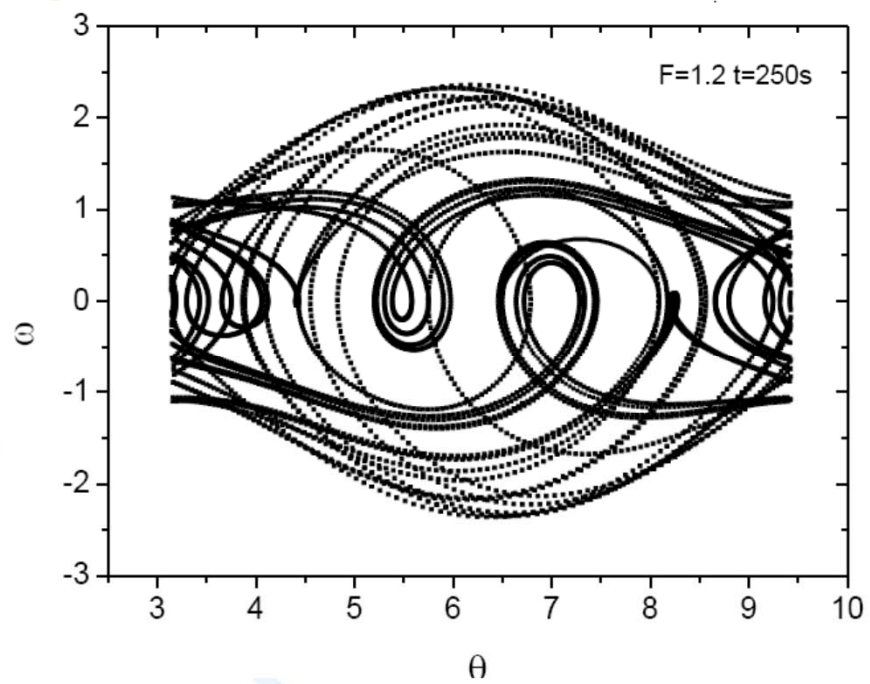
$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\sin\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$

$$q=1/2, l=g=9.8, W=2/3, dt=0.04$$



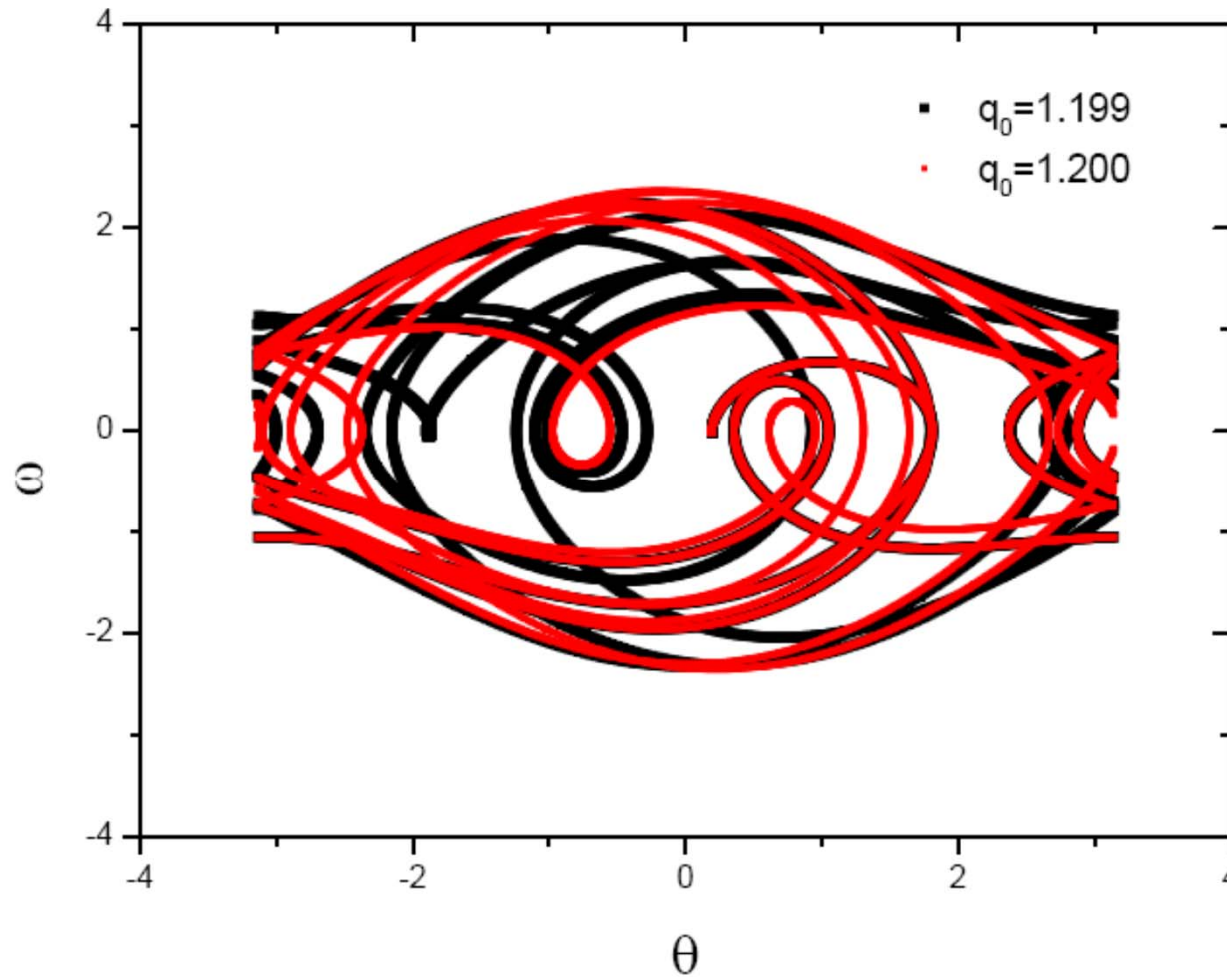
相空间轨迹图：



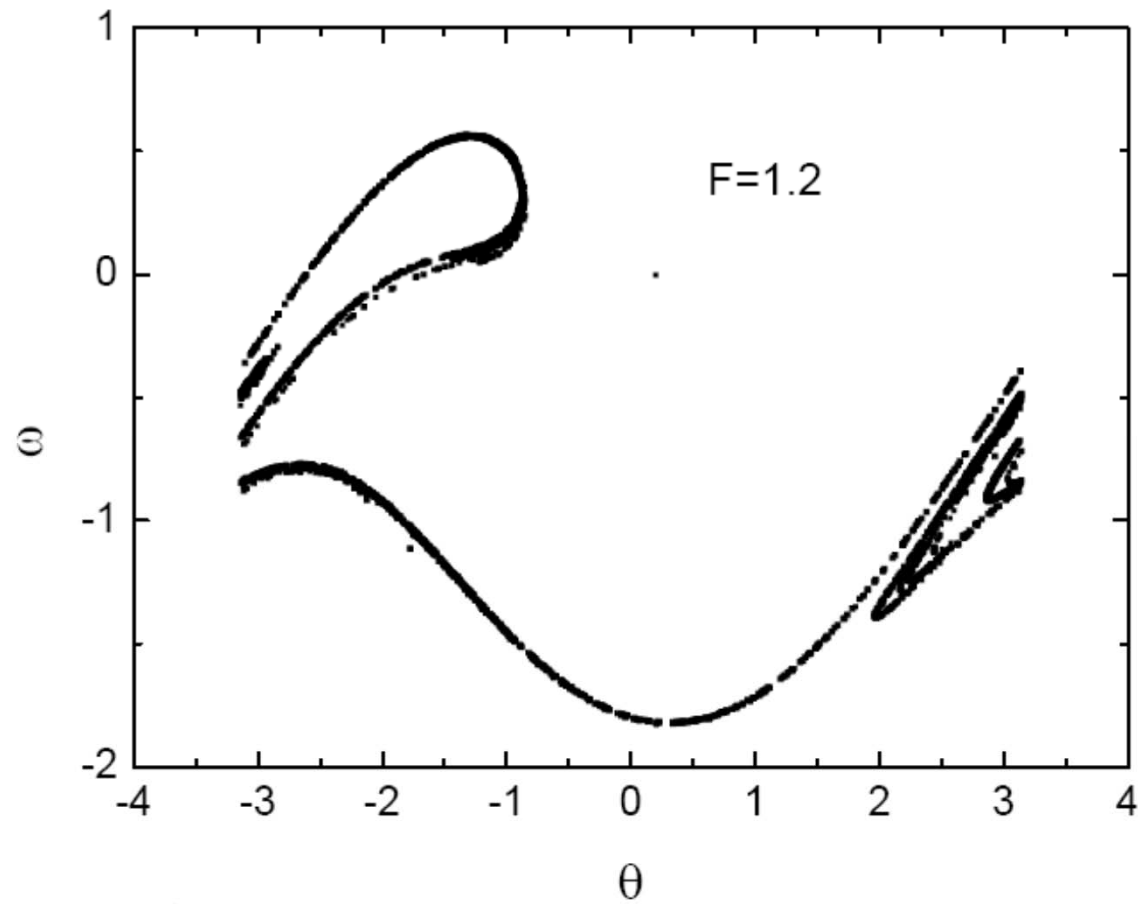


对条件的敏感性:

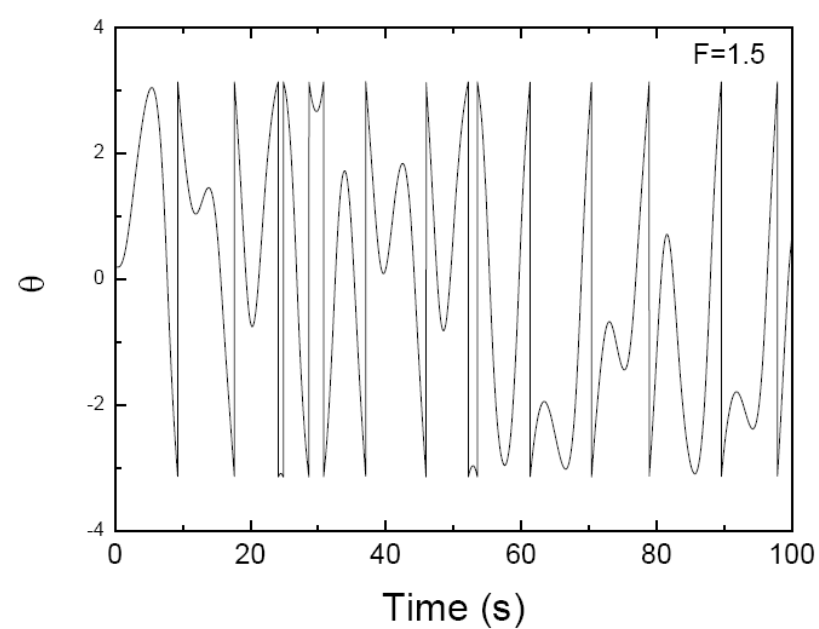
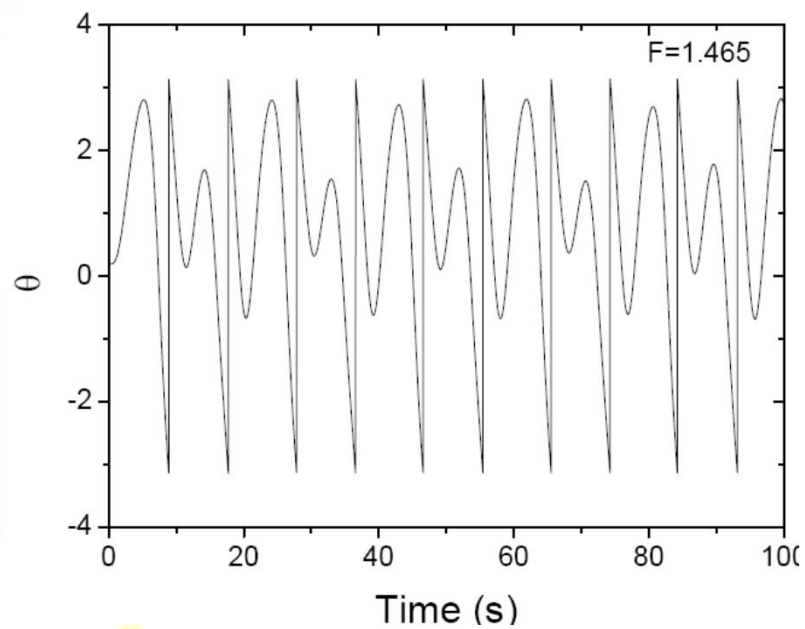
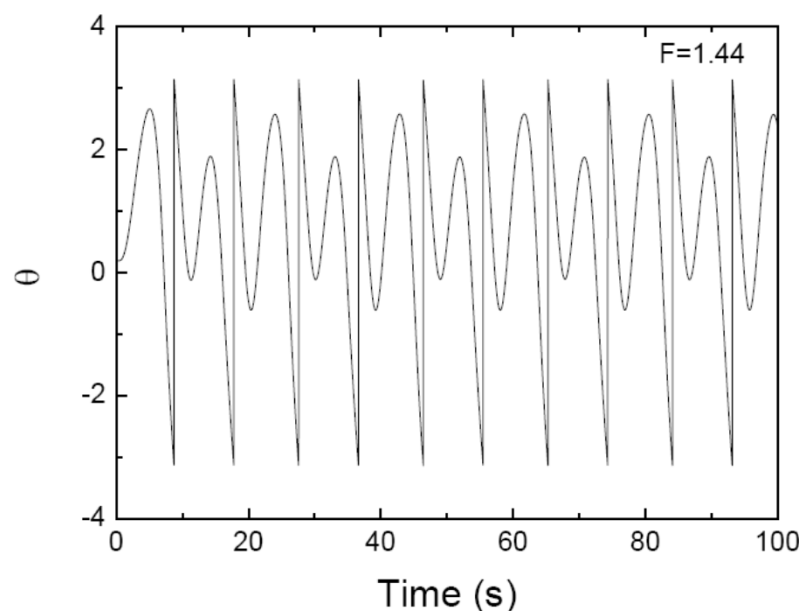
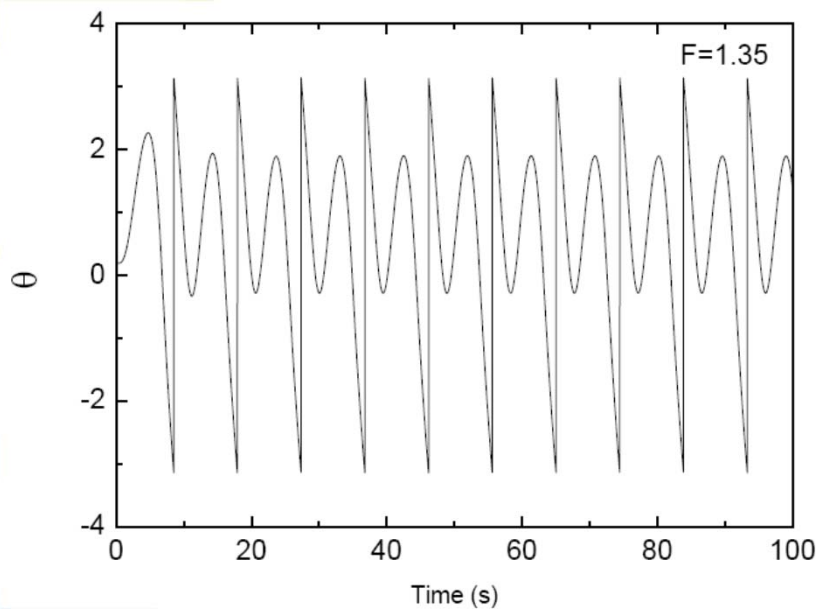
$$\frac{d^2\theta}{dt^2} = -\frac{g}{l}\sin\theta - q\frac{d\theta}{dt} + F\sin(Wt)$$



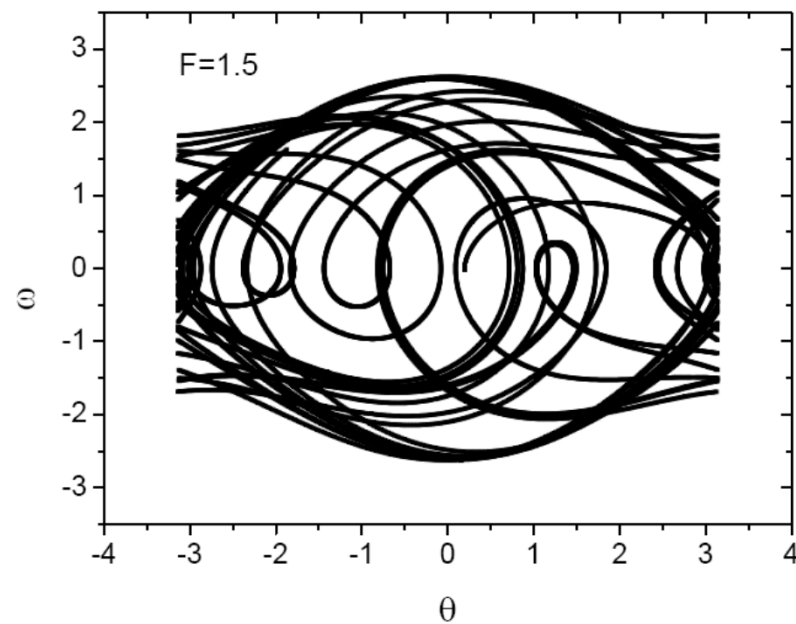
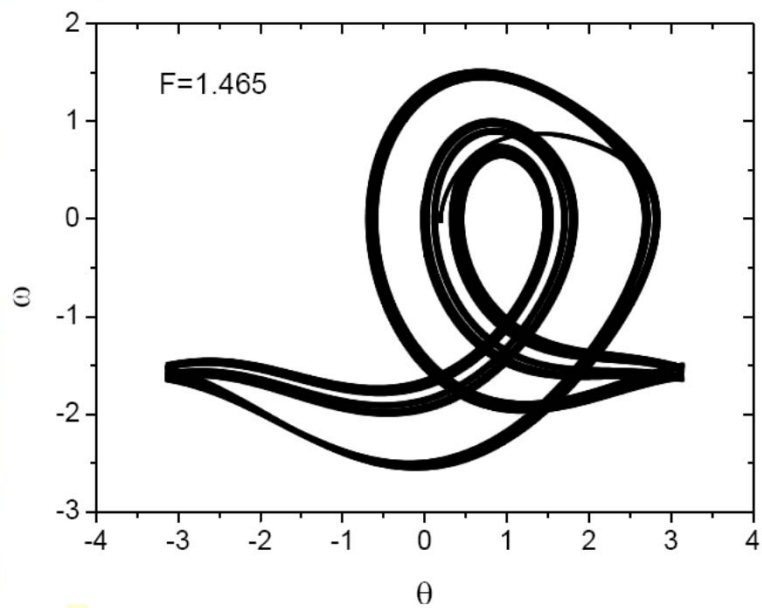
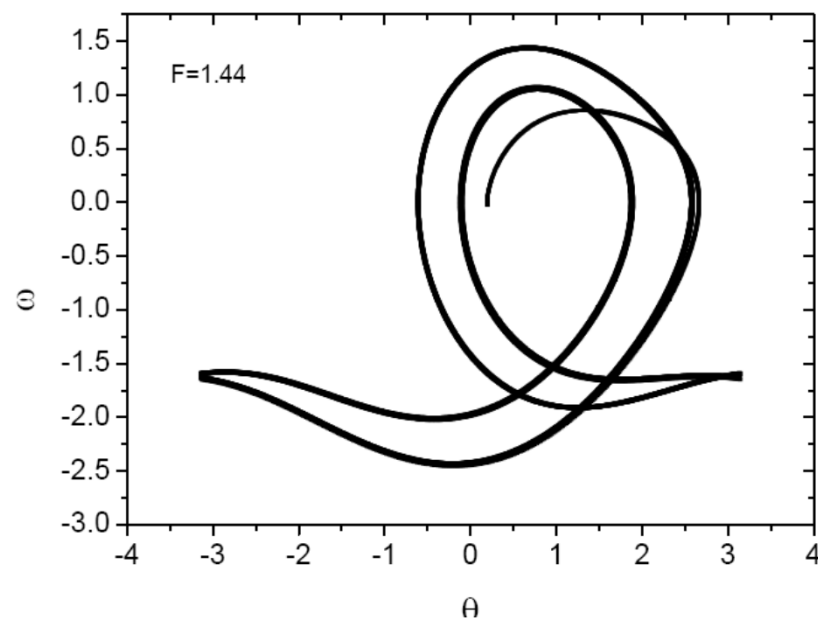
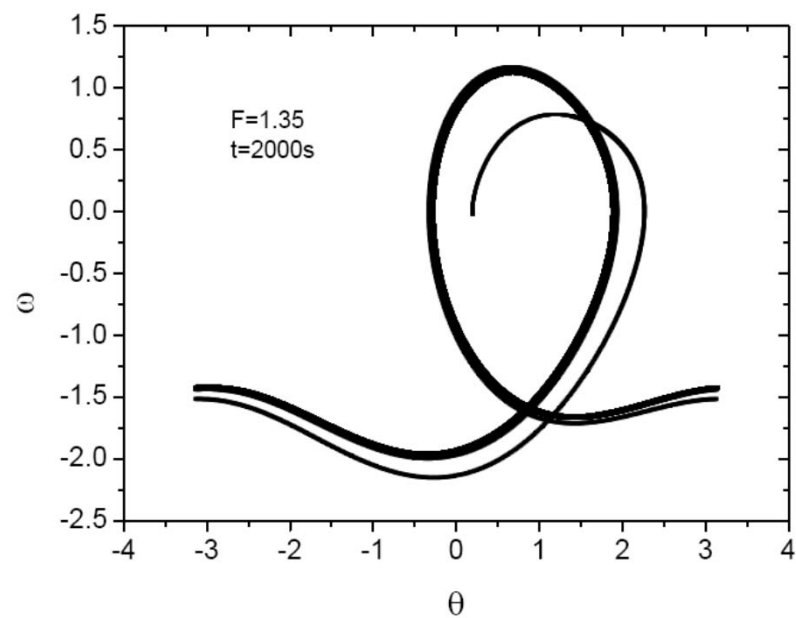
Poincare 截面:



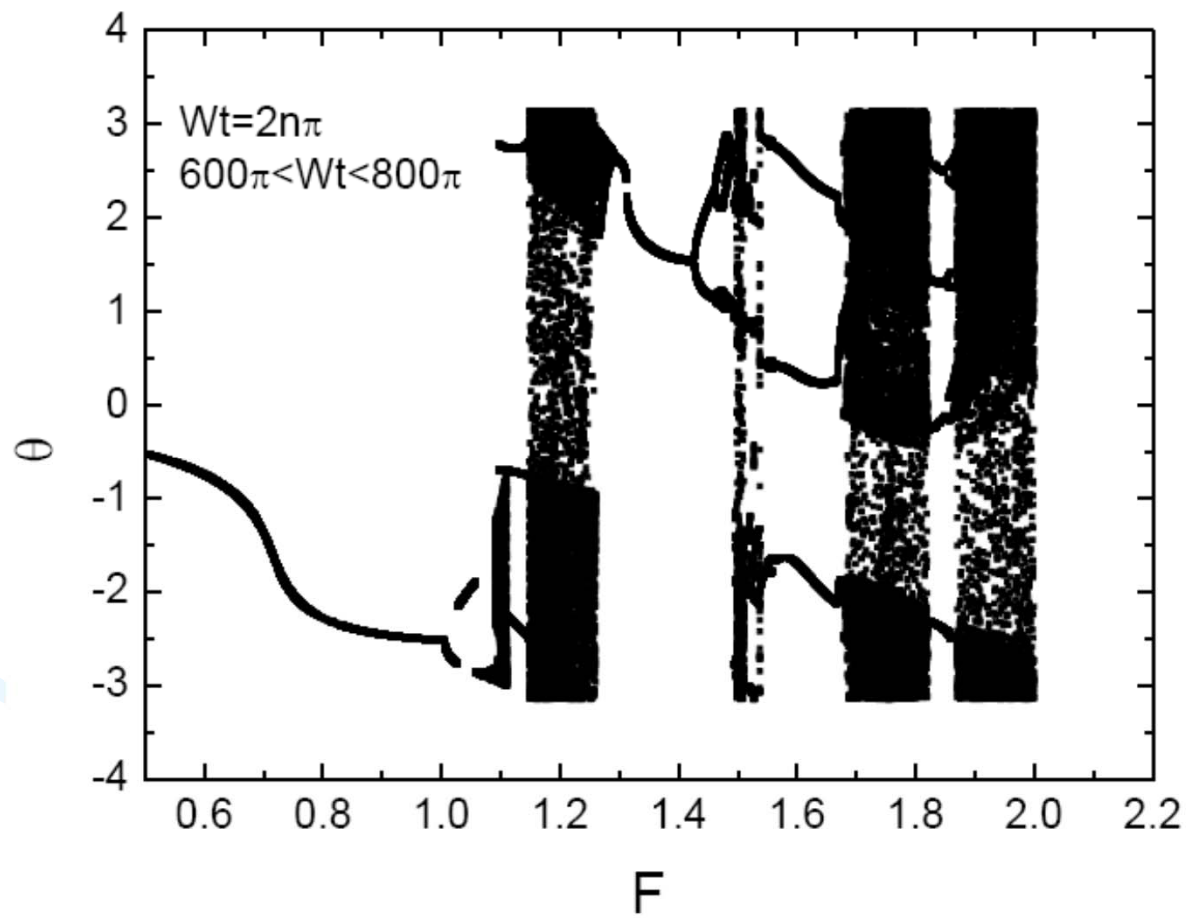
规则运动向混沌运动的过渡

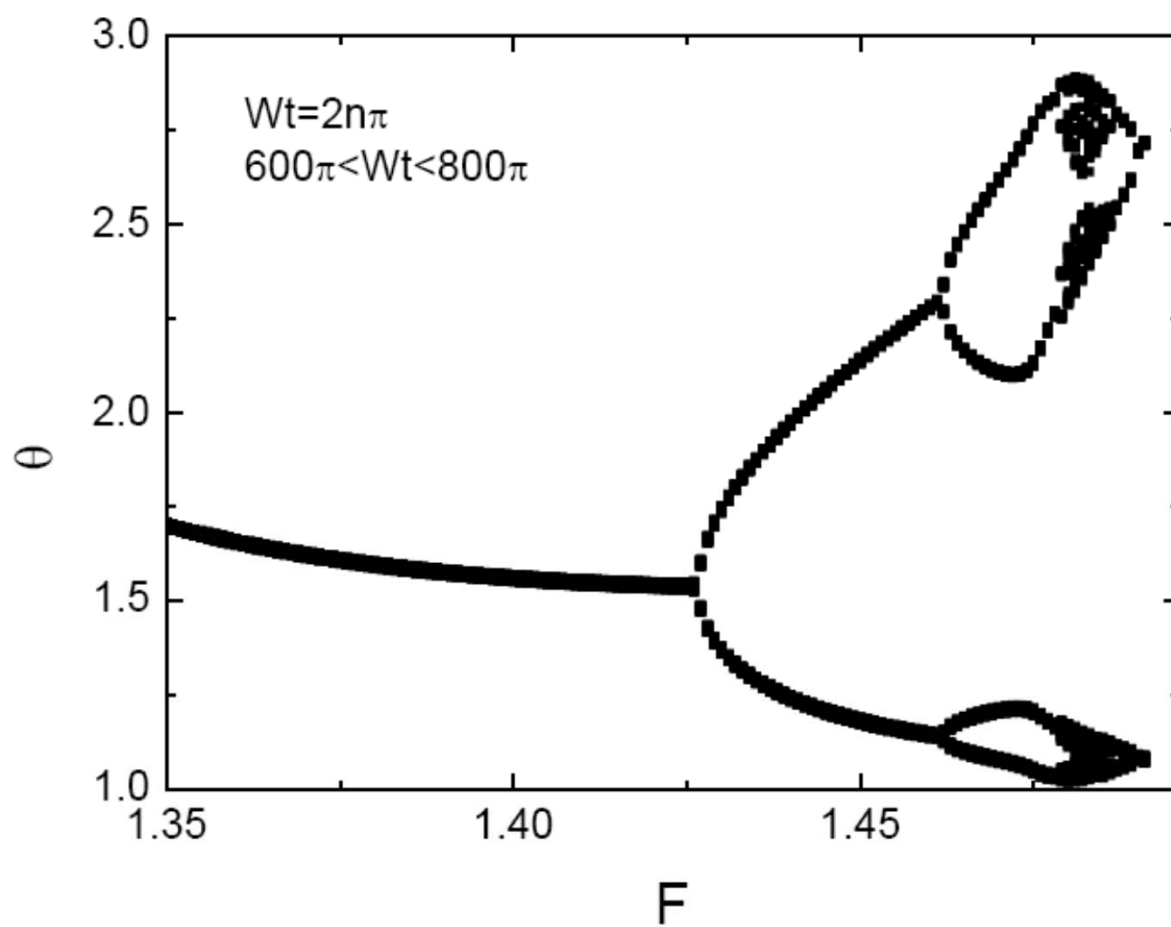


相空间轨迹图:



倍周期分岔







作业： Lorenz Model

$$\frac{dx}{dt} = \sigma(y - x)$$

$$\frac{dy}{dt} = -xz + rx - y$$

$$\frac{dz}{dt} = xy - bz$$

1. 当 $\sigma=10$; $b=8/3$; $r=25$ 时, 画出 z - x 平面中的轨迹;
2. 当 $\sigma=10$; $b=8/3$ 时, 改变 r 值, 计算 z - x 平面中的轨迹;

要求: 写出详细算法(流程图或计算公式);

编写程序(Python);

给出计算结果(图形), 并对结果加以分析讨论。