

ENGR 285 — Homework 3

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Euler Method

$$\frac{dy}{dx} = f(x, y)$$

$$y(x_{i+1}) \approx y(x_i) + h \cdot f(x_i, y_i)$$

euler_method.py

```
import numpy as np

def calculate(x_0, x_f, y_0, h, diff):
    delta_x = x_f - x_0
    N = np.round(delta_x / h).astype(int) + 1

    x, h = np.linspace(x_0, x_f, N, retstep=True)
    y = np.array([y_0 for _ in range(N)], dtype=float)

    for i in range(N - 1):
        y[i + 1] = y[i] + h * diff(x[i], y[i])

    return x, y
```

Problem 1

Write a program that utilizes a while-loop to return the square root of an arbitrary positive number to the nearest whole number; i.e. find the largest integer whose square is less than the given number, and compare to the square of the next integer. Do not use any non-elementary math operations (i.e. the only math operations you can use are addition, subtraction, multiplication, and division). Test your code with several numbers of various sizes to check that it is working properly. Write out or copy/paste the code.

```
def int_sqrt(x):
    """
    Return the square root of an arbitrary positive number to the nearest whole
    number
    """
    n = 1
    while n * n < x:
        n += 1
    previous = n - 1
    previous_squared = previous * previous
    if (n * n) - x <= x - previous_squared:
        return n
    else:
```

```

        return n - 1

test_input = [2, 3, 6, 7, 12, 13, 20, 21, 30, 31, 42]
print("Input | Output")
print("----- | -----")
for x in test_input:
    print(f"{x:5} | {int_sqrt(x):6}")

```

Output:

Input	Output
-----	-----
2	1
3	2
6	2
7	3
12	3
13	4
20	4
21	5
30	5
31	6
42	6

Problem 2

One of the simplest ways to numerically calculate definite integrals is with Monte Carlo integration. Write a program that will approximately integrate the function $f(x) = e^{-\frac{1}{2}x^2}$ from $0 < x < 1$ by choosing 100 points (x, y) in the square $0 < x < 1$ and $0 < y < 1$ with random coordinates, counting how many of them lie under the curve, and dividing by the total number of points. Write out or copy/paste the code. Run your program 6 times and record the outcomes.

```

import numpy as np
rng = np.random.default_rng(seed=285)

def f(x):
    return np.exp(-x**2 / 2)

N = 100
count = 0
trials = 6
for i in range(trials):
    x_values = rng.random(N)
    y_values = rng.random(N)
    below = (y_values < f(x_values)).sum()
    integral = below / N
    print(f"Trial {i + 1}: {integral}")

```

Output:

```

Trial 1: 0.79
Trial 2: 0.89
Trial 3: 0.79
Trial 4: 0.84
Trial 5: 0.86
Trial 6: 0.83

```

Problem 3

For each of the following initial value problems, solve using the Euler Method and either sketch or copy/paste a graph of the result over the given interval. Use a step size small enough that continuing to lower the step size further yields no noticeable change in the appearance of the graph.

Part a

$y' = (x - y)^2$ subject to $y(0) = 0.5$ for $0 < x < 2$

```

import euler_method
import matplotlib.pyplot as plt

x, y = euler_method.calculate(0, 2, 0.5, 0.01, lambda x, y: (x - y)**2)
fig, ax = plt.subplots()
ax.plot(x, y)
ax.set(xlabel="$x$", ylabel="$y$")
fig.savefig("media/03_a.svg")

```

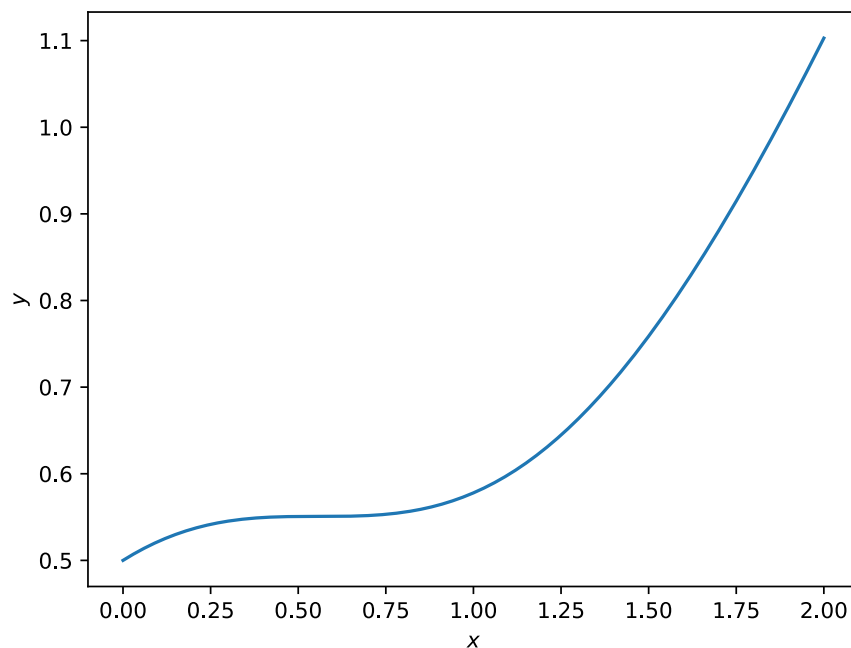


Figure 1: Graph of the solution to $y' = (x - y)^2$ subject to $y(0) = 0.5$

Part b

$y' = \sin(x + y^2)$ subject to $y(-\pi) = 0.1$ for $-\pi < x < 2\pi$

```
import euler_method
import numpy as np
import matplotlib.pyplot as plt

x, y = euler_method.calculate(-np.pi, 2*np.pi, 0.1, 0.01, lambda x, y: np.sin(x +
y**2))
fig, ax = plt.subplots()
ax.plot(x, y)
ax.set(xlabel="$x$", ylabel="$y$")
fig.savefig("media/03_b.svg")
```

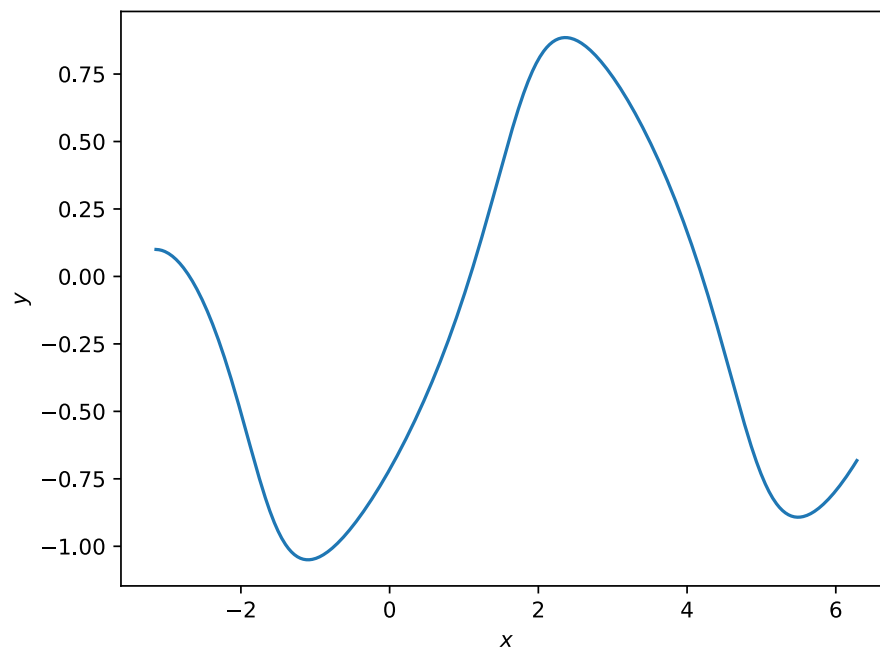


Figure 2: Graph of the solution to $y' = \sin(x + y^2)$ subject to $y(-\pi) = 0.1$

Problem 4

For each of the following initial value problems, first solve for $y(x)$ by separating the equation. Then use the Euler Method to determine an estimate for the maximum step size such that $y(4)$ is accurate to less than 1%. (i.e. run an Euler Method program repeatedly, decreasing step size each time, until the calculated value of $y(4)$ is less than 1% different from the exact answer)

problem_04.py

```
import euler_method
import numpy as np
```

```

def relative_error(x, x_true):
    return np.abs(x - x_true) / x_true

def maximize_h_within_error(x_0, x_f, y_0, diff, y_true, error_threshold,
h_min=1e-9):
    N = 1
    while (h := (x_f - x_0) / N) > h_min:
        x, y = euler_method.calculate(x_0, x_f, y_0, h, diff)
        y_estimate = y[-1]
        error = relative_error(y_estimate, y_true)
        if error < error_threshold:
            return h, y_estimate, error
        N += 1
    return None, None, None

```

Part a

$2y' = \tan y$ subject to $y(0) = 0.05$

$$2y' = \tan(y)$$

$$\frac{dy}{dx} = \frac{1}{2} \tan(y)$$

$$\frac{dy}{\tan(y)} = \frac{1}{2} dx$$

$$\int \cot(y) dy = \int \frac{1}{2} dx$$

$$\ln(\sin(y)) = \frac{1}{2}x + C$$

$$\sin(y) = Ce^{\frac{1}{2}x}$$

$$y = \sin^{-1}\left(Ce^{\frac{1}{2}x}\right)$$

$$\underline{y(0) = 0.05}$$

$$0.05 = \sin^{-1}\left(Ce^{\frac{1}{2}(0)}\right)$$

$$C = \sin(0.05)$$

$$y = \sin^{-1}\left(\sin(0.05)e^{\frac{1}{2}x}\right)$$

$$y(4) = \sin^{-1}\left(\sin(0.05)e^{\frac{1}{2}(4)}\right)$$

$$y(4) = \sin^{-1}(\sin(0.05)e^2) \approx 0.3783$$

```

import problem_04
import numpy as np

def f(x, y):
    return np.tan(y) / 2

x_0 = 0
x_f = 4

```

```

y_0 = 0.05

y_true = np.asin(np.sin(0.05) * np.exp(2))
threshold = 0.01

h, y_estimate, relative_error = problem_04.maximize_h_within_error(x_0, x_f, y_0, f,
y_true, threshold)

if h is None:
    print("Estimates do not get close enough to the true value as h decreases")
else:
    print(f"With h = {h:.3}, y(4) is estimated to be {y_estimate:.4}
    ({relative_error:.4%} from the true value)")

```

Output:

```

With h = 0.0186, y(4) is estimated to be 0.3745 (0.9998% from the true value)

```

Part b

$6yy' = x \sin(y^2)$ subject to $y(0) = 1.5$

$$6yy' = x \sin(y^2)$$

$$\frac{dy}{dx} = \frac{x \sin(y^2)}{6y}$$

$$\frac{y}{\sin(y^2)} dy = \frac{x}{6} dx$$

$$\int \frac{y}{\sin(y^2)} dy = \int \frac{x}{6} dx$$

$$\int y \csc(y^2) dy = \int \frac{x}{6} dx$$

$$-\frac{1}{2} \sinh^{-1}(\cot(y^2)) = \frac{1}{12} x^2 + C$$

$$\sinh^{-1}(\cot(y^2)) = -\frac{1}{6} x^2 + C$$

$$\cot(y^2) = \sinh\left(-\frac{1}{6} x^2 + C\right)$$

$$y^2 = \cot^{-1}[\sinh(C - \frac{1}{6} x^2)]$$

$$y = \pm \sqrt{\cot^{-1}[\sinh(C - \frac{1}{6} x^2)]}$$

$$y = \sqrt{\cot^{-1}[\sinh(C - \frac{1}{6} x^2)]}$$

$$\underline{y(0) = 1.5}$$

$$1.5 = \pm \sqrt{\cot^{-1}[\sinh(C - \frac{1}{6}(0)^2)]}$$

$$2.25 = \cot^{-1}[\sinh(C)]$$

$$\cot(2.25) = \sinh(C)$$

$$C = \sinh^{-1}(\cot(2.25))$$

$$y = \sqrt{\cot^{-1} \left[\sinh(\sinh^{-1}(\cot(2.25)) - \frac{1}{6}x^2) \right]}$$

$$y(4) = \sqrt{\cot^{-1} \left[\sinh(\sinh^{-1}(\cot(2.25)) - \frac{1}{6}(4)^2) \right]}$$

$$y(4) = \sqrt{\cot^{-1} \left[\sinh(\sinh^{-1}(\cot(2.25)) - \frac{8}{3}) \right]} \approx 1.7536$$

```
import problem_04
import numpy as np

def f(x, y):
    return x * np.sin(y**2) / (6 * y)

x_0 = 0
x_f = 4
y_0 = 1.5

C = np.asinh(1 / np.tan(2.25))
y_true = np.sqrt(np.atan2(1, np.sinh(C - 8/3)))
threshold = 0.01

h, y_estimate, relative_error = problem_04.maximize_h_within_error(x_0, x_f, y_0, f,
y_true, threshold)

if h is None:
    print("Estimates do not get close enough to the true value as h decreases")
else:
    print(f"With h = {h:.3}, y(4) is estimated to be {y_estimate:.4}
    ({relative_error:.4%} from the true value)")
```

Output:

```
With h = 0.8, y(4) is estimated to be 1.766 (0.7166% from the true value)
```

Problem 5

Error in the Euler Method is difficult to conceptualize outside of physical contexts; in this problem we will look at the degree of the violation of energy conservation present in Euler solutions of a simple spring-mass system. Consider the system

$$\frac{dx}{dt} = v \quad \text{and} \quad \frac{dv}{dt} = -\frac{k}{m}x$$

We'll choose $m = 1$ and $k = \pi^2$ so that the period should be $T = 2$.

- Plot the trajectory of the mass over time $0 < t < 4$ with the initial conditions $x(0) = 1$ and $v(0) = 0$ for several different step sizes between 0.001 and 0.1. Describe how you can tell visually from the trajectories whether there is significant error in the calculation, and describe how the magnitude of that error appears to change when the step size increases.
- The energy of the spring-mass system is given by

$$E(t) = \frac{1}{2}m[v(t)]^2 + \frac{1}{2}k[x(t)]^2$$

and theoretically should not change in time; i.e. $E(t) = E(0)$. Add code to your program from part (a) to additionally calculate $E(t)$ and plot it as a function of time $0 < t < 4$ for three different step sizes between 0.001 and 0.1. Comment on any trends that you observe.

```
import euler_method
import numpy as np
import matplotlib.pyplot as plt

def u_prime(t, u, m, k):
    x = u[0]
    v = u[1]
    return np.array([
        v,
        -k/m * x
    ])

def energy(x, v, m, k):
    K = 1/2 * m * v**2
    U_s = 1/2 * k * x**2
    return K + U_s

t_0 = 0
t_f = 4
u_0 = np.array([1, 0])
m = 1
k = np.pi**2

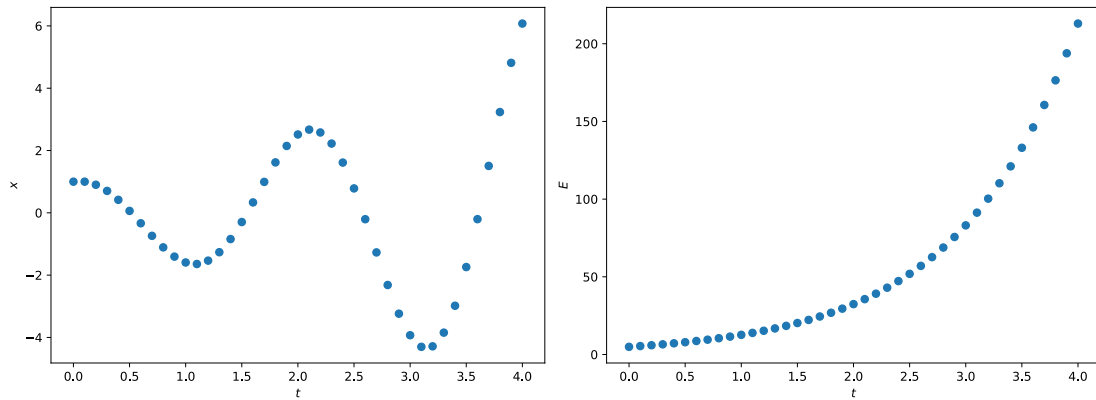
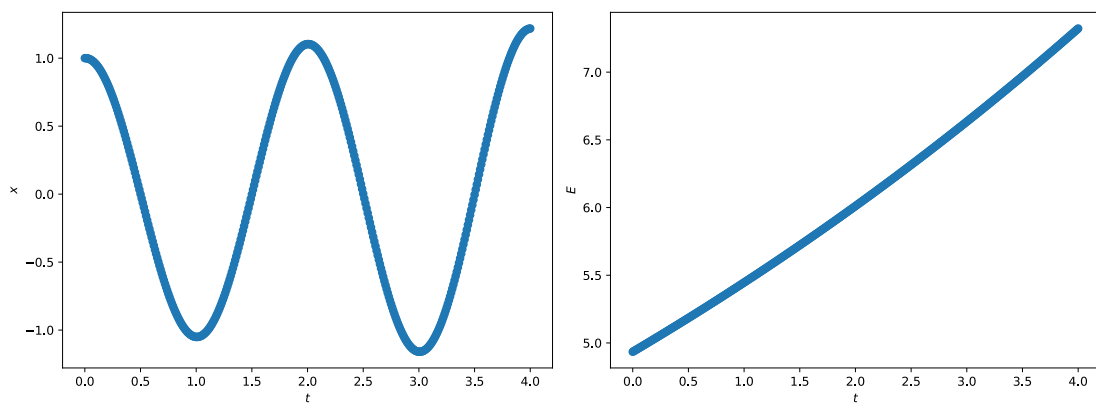
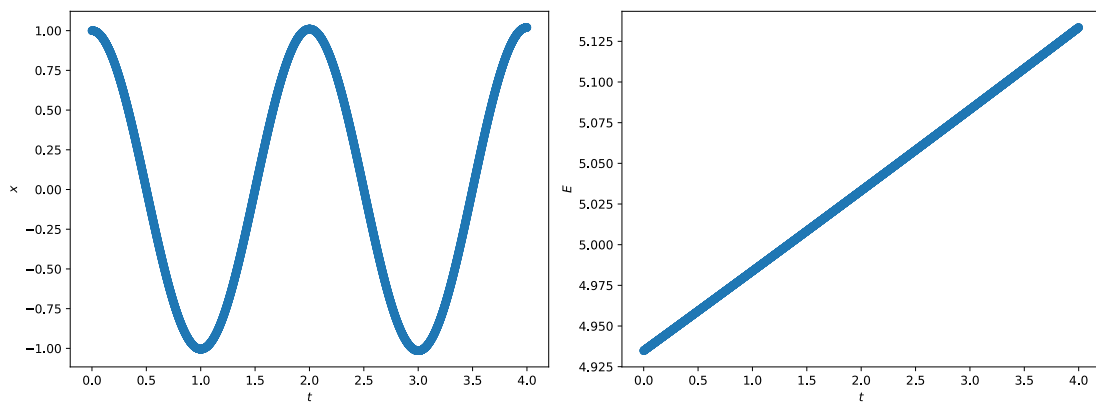
for h in [0.001, 0.01, 0.1]:
    diff = lambda t, u: u_prime(t, u, m, k)
    t, u = euler_method.calculate(t_0, t_f, u_0, h, diff)
    x = u[:, 0]
    v = u[:, 1]
    E = energy(x, v, m, k)

    fig, axes = plt.subplots(1, 2, figsize=[12.8, 4.8])

    position_ax = axes[0]
    position_ax.plot(t, x, "o")
    position_ax.set(xlabel="$t$", ylabel="$x$")

    energy_ax = axes[1]
    energy_ax.plot(t, E, "o")
    energy_ax.set(xlabel="$t$", ylabel="$E$")

    fig.tight_layout()
    fig.savefig(f"media/05_h_{h}.svg")
```


Figure 3: Position vs Time & Energy vs Time ($h = 0.1$)Figure 4: Position vs Time & Energy vs Time ($h = 0.01$)Figure 5: Position vs Time & Energy vs Time ($h = 0.001$)

The total energy of the system, and thus the amplitude, are supposed to remain constant. If the amplitude increases or decreases over time, then the total energy must be increasing or decreasing, which should not happen.

In the position vs time graphs, the amplitude increases over time, indicating that the energy must be increasing too. There must be some error in the calculations using the Euler Method. The effect is more

pronounced for larger step sizes (h). Larger step sizes lead to larger changes in amplitude and total energy. In other words, decreasing the step size reduces the error.

Looking at the energy vs time graphs, the energy increases over time at an increasing rate. An increase in energy was expected on account of the increase in amplitude. Since the energy changes continuously, a boost in energy is gained on each iteration of the Euler Method. Thus, each iteration accumulates some error.