

## ODE make up quiz

Let us consider the initial value problem

$$\begin{cases} x' = 3x - 2y \\ y' = 2x - 2y \end{cases} \quad \text{with } x(0) = 1, \quad y(0) = 0 \quad (1)$$

The exact solution of the system (1) is given by

$$\begin{aligned} x(t) &= \frac{4}{3}e^{2t} - \frac{1}{3}e^{-t} \\ y(t) &= \frac{2}{3}e^{2t} - \frac{2}{3}e^{-t} \end{aligned}$$

1. Write a python code based on the modified Euler method to compare the exact and approximate solution of (1) on  $[0,1]$ . The modified Euler scheme is given by

$$\begin{cases} k_1 = hf(t_n, z_n), \\ k_2 = hf(t_n + h, z_n + k_1), \\ z_{n+1} = z_n + \frac{1}{2}(k_1 + k_2). \end{cases} \quad (2)$$

2. Note that the system of ODEs (1) can take the form

$$z' = Az, \quad (3)$$

where  $z^T = [x, y]$  and  $A$  is a  $2 \times 2$  matrix. Write a python code based on the exponential time differencing method to compare the exact and approximate solution of (1) on  $[0,1]$ . The exponential time differencing scheme is given by

$$z_{n+1} = e^{hA} z_n, \quad (4)$$

**Note that to compute the exponential of a matrix you should use the python function `expm` imported for `scipy.linalg` library**

3. Which one of the numerical methods used is more accurate?