

Euler's Method:-

$$\boxed{y_{n+1} = y_n + h f(x_n, y_n)} \quad n=0, 1, 2, \dots$$

Ex Using Euler's method, find an approximate value of y corresponding to $x=1$, given that $\frac{dy}{dx} = x+y$ and $y=1$ when $x=0$

Sol We take $n=10$ and $h=0.1$ which is sufficiently small. The various calculations are as follows:-

$$y_0 = 1, \quad x_0 = h = 0.1, \quad f(x, y) = x+y$$

\therefore We have

$$y_0 = 1, \quad x_0 = h = 0.1, \quad f(x, y) = x+y$$

$$y_1 = y_0 + h f(x_0, y_0) = 1.00 + 0.1(1.00) = 1.10$$

$$\begin{aligned} y_2 &= y_1 + h f(x_1, y_1) \\ &= 1.10 + 0.1(1.20) = 1.22 \end{aligned}$$

$$\begin{aligned} y_3 &= y_2 + h f(x_2, y_2) \\ &= 1.22 + 0.1(1.42) = 1.36 \end{aligned}$$

$$\begin{aligned} y_4 &= y_3 + h f(x_3, y_3) \\ &= 1.36 + 0.1(1.66) = 1.53 \end{aligned}$$

$$y_5 = y_4 + h f(x_4, y_4)$$

$$= 1.53 + 0.1 (1.93) = 1.72$$

$$y_6 = y_5 + h f(x_5, y_5)$$

$$= 1.72 + 0.1 (2.22) = 1.94$$

$$y_7 = y_6 + h f(x_6, y_6) = 1.94 + 0.1 (2.54) = 2.19$$

$$y_8 = y_7 + h f(x_7, y_7) = 2.19 + 0.1 (2.89) = 2.48$$

$$y_9 = y_8 + h f(x_8, y_8) = 2.48 + 0.1 (3.89) = 2.81$$

$$y_{10} = y_9 + h f(x_9, y_9) = 2.81 + 0.1 (3.71) = 3.18$$

Thus the required approximate

Value of $y = 3.18$

Ex. Given $\frac{dy}{dx} = \frac{y-x}{y+x}$, with $y=1$ for $x=0$. find y approximately for $x=0.1$ By Euler's Method in five steps.

Since we want to reach $x=0.1$ from $x=0$ in five steps, say x_1, x_2, x_3, x_4, x_5 . We shall determine the values of y at $x=0.02, 0.04, 0.06, 0.08$ and 0.1 respectively

therefore we have.

$$y_0 = 1, \quad x_0 = 0, \quad h = 0.02, \quad f(x, y) = \frac{y-x}{y+x}$$

$$y_1 = y_0 + h f(x_0, y_0)$$

$$= 1 + (0.02) \left[\frac{1-0}{1+0} \right] = 1.02$$

$$y_2 = y_1 + h f(x_1, y_1)$$

$$= 1.02 + (0.02) \frac{1.02 - 0.02}{1.02 + 0.02}$$

$$= 1.0392$$

$$y_3 = y_2 + h f(x_2, y_2)$$

$$= 1.0392 + (0.02) \cdot \frac{1.0392 - 0.04}{1.0392 + 0.04}$$

$$= 1.0577$$

$$y_4 = y_3 + h f(x_3, y_3) = 1.0577 + (0.02) \times \frac{1.0577 - 0.06}{1.0577 + 0.06}$$

$$= 1.0756$$

$$y_5 = 1.0756 + (0.02) \cdot \frac{1.0756 - 0.08}{1.0756 + 0.08}$$

$$= 1.0928$$

Hence for $x = 0.1$, y is 1.0928

in the given equation, it is asked to solve the equation by Euler's method in four steps then the value of h will be

$h = \frac{0.1}{4} = 0.025 = 0.025$ and we will continue this process till y_4 .

Using Euler's method, compute $y(0.5)$ for differential equation $\frac{dy}{dx} = y^2 x^2$ with $y=1$ when $x=0$

Given $\frac{dy}{dx} = xy$ with $y(1) = 5$. Find the solution in the interval $[1, 1.5]$ using $h=0.1$

Modified Euler's Method (Predictor-Corrector Method)

$$y_1 = y_0 + h f(x_0, y_0)$$

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_0 + h, y_1)]$$

$$y_1^{(2)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_0 + h, y_1^{(1)})]$$

$$y_2 = y_1 + h f(x_0 + h, y_1)$$

$$y_2^{(1)} = y_1 + \frac{h}{2} [f(x_0 + h, y_1) + f(x_0 + 2h, y_2)]$$

We repeat this process until y_2 becomes stationary. Then we proceed to calculate y_3 as above and so on.

Solve $\frac{dy}{dx} = 1-y$, $y(0) = 0$ in the range $0 \leq x \leq 0.2$ by taking $h=0.1$

Sol By Euler's Method

$$\begin{aligned} y_1^{(1)} &= y_0 + h f(x_0, y_0) \\ &= 0 + (0.1)(1-0) = 0.1 \end{aligned}$$

Using Euler's method, compute $y(0.5)$ for differential equation $\frac{dy}{dx} = y^2 x^2$ with $y=1$ when $x=0$

Given $\frac{dy}{dx} = xy$ with $y^{(1)} = 5$. Find the solution in the interval $[1, 1.5]$ using $h=0.1$

Modified Euler's Method (Predictor-Corrector Method)

$$y_1 = y_0 + h f(x_0, y_0)$$

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_0 + h, y_1)]$$

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$$y_2 = y_1 + h f(x_0 + h, y_1)$$

$$y_2^{(1)} = y_1 + \frac{h}{2} [f(x_0 + h, y_1) + f(x_0 + 2h, y_2)]$$

we repeat this process until y_2 becomes stationary. Then we proceed to calculate y_3 as before and so on.

Solve $\frac{dy}{dx} = 1-y$, $y(0)=0$ in the range $0 \leq x \leq 0.2$ taking $h=0.1$

By Euler's Method

$$y_1^{(1)} = y_0 + h f(x_0, y_0) = 0 + (0.1)(1-0) = 0.1$$

Now by formula
first approximation:-

$$y_1 = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, y_1)]$$

$$= 0 + \frac{0.1}{2} [1 + (1 - 0.1)]$$

$$= 0.095$$

$$y_1^{(2)} = y_0 + \left(\frac{h}{2}\right) [f(x_0, y_0) + f(x_1, 0.095)]$$

$$= 0 + \left(\frac{1}{2}\right) [1 + 1 - 0.095]$$

$$= 0.0952$$

$$y_1^{(3)} = 0 + \frac{h}{2} [f(x_0, y_0) + f(x_1, 0.0952)]$$

$$= \frac{1}{2} [1 + 1 - 0.0952]$$

$$= 0.09524$$

$$y_2^{(1)} = y_1 + h(f(x_1, y_1))$$

$$= 0.09524 + (0.1)[1 - 0.09524]$$

The first approximation to y_2 is given by

$$= y_1 + \left(\frac{h}{2}\right) [f(x_1, y_1) + f(x_2, y_2)]$$

$$= 0.09524 + \left(\frac{0.1}{2}\right) [(1 - 0.09524) + (1 - 0.185716)]$$

$$= 0.09524 + 0.0859522 = 0.1811922$$

The 2nd approximation to y_2

$$= y_1 + \left(\frac{h}{2}\right) [f(x_1, y_1) + f(x_2, 0.1811922)]$$

$$= 0.09524 + \left(\frac{0.1}{2}\right) [(1 - 0.09524) + (1 - 0.1811922)]$$

$$= 0.18141839$$

Using Euler's modified, obtain a solution
to the equation $\frac{dy}{dx} = x + \sqrt{y} = f(x, y)$
with initial condition $y=1$ at $x=0$
for the range $0 \leq x \leq 0.6$ in steps of 0.2

Find $y(2.2)$ using Euler's modified method
for $\frac{dy}{dx} = -xy^2$, where $y(2) = 1$ (Take $h=0.1$)

Find $y(0.2)$ and $y(0.5)$. Given

$$\frac{dy}{dx} = \log_{10}(x+y)$$

with initial condition $y=1$ for $x=0$

Ex. Using Euler's modified, obtain a solution to the equation $\frac{dy}{dx} = x + \sqrt{y} = f(x, y)$ with initial condition $y=1$ at $x=0$ for the range $0 \leq x \leq 0.6$ in steps of 0.2

Ex Find $y(2.2)$ using Euler's modified Method for $\frac{dy}{dx} = -xy^2$, where $y(2) = 1$ (Take $h=0.1$)

Ex Find $y(0.2)$ and $y(0.5)$. Given

$$\frac{dy}{dx} = \log_{10}(x+y)$$

with initial condition $y=1$ for $x=0$