

LAB 6 Solution of Ordinary Differential Equations:

1. Runge-Kutta fourth order method for first order ODE

Working principle

The Runge-Kutta Fourth Order Method (RK4) is a numerical method for solving first-order ODEs of the form:

$$\frac{dy}{dx} = f(x, y), \quad y(x_0) = y_0$$

It computes $y_{\{n+1\}}$ (the value of y at $x_{\{n+1\}}$) iteratively using the following steps:

$$k_1 = h \cdot f(x_n, y_n)$$
$$k_2 = h \cdot f\left(x_n + \frac{h}{2}, y_n + \frac{k_1}{2}\right)$$

$$k_3 = h \cdot f\left(x_n + \frac{h}{2}, y_n + \frac{k_2}{2}\right)$$

$$k_4 = h \cdot f(x_n + h, y_n + k_3)$$
$$y_{\{n+1\}} = y_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

Here:

- h : Step size.
- k_1, k_2, k_3, k_4 : Intermediate slopes computed at different points within the interval.

Pseudo code:

1. Input:
 - Function $f(x, y)$, initial condition x_0, y_0 , step size h , and the interval $[x_0, x_{end}]$.
2. Steps:
 1. Set $x = x_0, y = y_0$.
 2. Repeat until $x \leq x_{end}$
 - Compute k_1, k_2, k_3, k_4 using the equations above.
 - Update $y = y + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$.
 - Increment $x = x + h$.
 3. Store and return x, y
3. Output:
 - Solution $y(x)$ over the interval.

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

# Function defining the ODE  $dy/dx = f(x, y)$ 
def f(x, y):
    return x + y # Example ODE:  $dy/dx = x + y$ 

# Runge-Kutta 4th Order Method
def runge_kutta_4(f, x0, y0, h, x_end):
    x_values = [x0]
    y_values = [y0]

    x = x0
    y = y0

    while x < x_end:
        k1 = h * f(x, y)
        k2 = h * f(x + h/2, y + k1/2)
        k3 = h * f(x + h/2, y + k2/2)
        k4 = h * f(x + h, y + k3)

        y = y + (k1 + 2*k2 + 2*k3 + k4) / 6
        x = x + h

        x_values.append(x)
        y_values.append(y)
```

```

    return x_values, y_values

# Inputs
x0 = 0          # Initial x
y0 = 1          # Initial y
h = 0.1         # Step size
x_end = 2       # End point of x

# Solve the ODE using RK4
x_values, y_values = runge_kutta_4(f, x0, y0, h, x_end)

# Exact solution for comparison (if available)
def exact_solution(x):
    return -x - 1 + 2*np.exp(x)  # Exact solution for dy/dx = x + y,
y(0) = 1

exact_y_values = [exact_solution(x) for x in x_values]

# Print results
print("x values:", x_values)
print("RK4 y values:", y_values)
print("Exact y values:", exact_y_values)

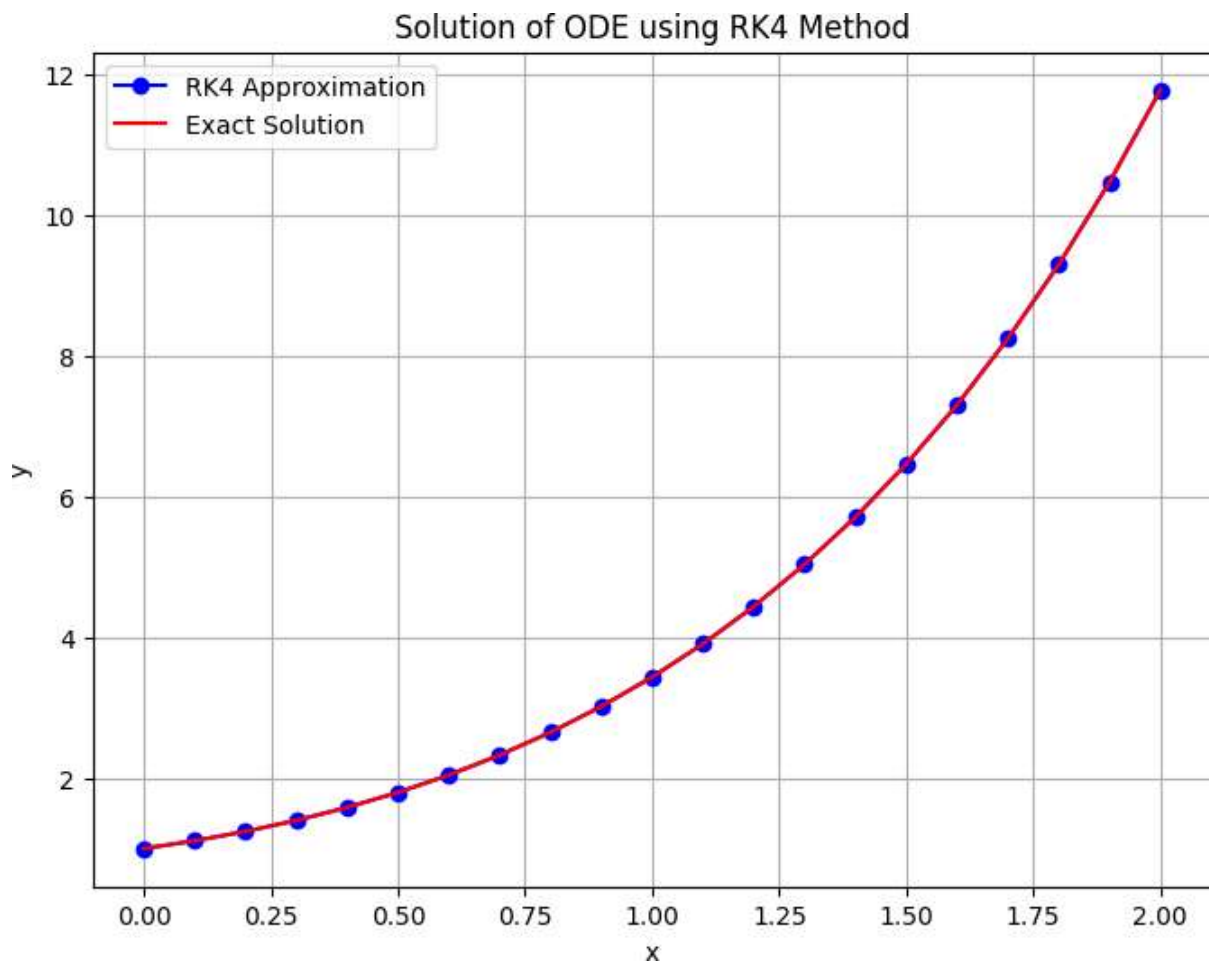
# Visualization
plt.figure(figsize=(8, 6))
plt.plot(x_values, y_values, 'o-', label="RK4 Approximation",
color='blue')
plt.plot(x_values, exact_y_values, 'r-', label="Exact Solution",
color='red')
plt.title("Solution of ODE using RK4 Method")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid()
plt.show()

x values: [0, 0.1, 0.2, 0.30000000000000004, 0.4, 0.5, 0.6, 0.7,
0.7999999999999999, 0.8999999999999999, 0.9999999999999999,
1.0999999999999999, 1.2, 1.3, 1.4000000000000001, 1.5000000000000002,
1.6000000000000003, 1.7000000000000004, 1.8000000000000005,
1.9000000000000006, 2.0000000000000004]
RK4 y values: [1, 1.1103416666666668, 1.242805141701389,
1.3997169941250756, 1.5836484801613715, 1.7974412771936765,
2.0442359241838663, 2.327503253193554, 2.651079126584631,
3.019202827560142, 3.436559488270332, 3.9083269801179634,
4.440227735556119, 5.038586020027669, 5.7103912272423285,
6.4633678312707605, 7.3060526955587, 8.247880512594522,
9.299278229337848, 10.471769403449168, 11.778089534751086]
Exact y values: [1.0, 1.1103418361512953, 1.2428055163203398,
1.3997176151520063, 1.5836493952825408, 1.7974425414002564,

```

```
2.0442376007810177, 2.327505414940953, 2.651081856984935,
3.019206222313899, 3.43656365691809, 3.9083320478928654,
4.440233845473094, 5.038593335238489, 5.7103999336893505,
6.463378140676131, 7.306064848790233, 8.247894783454402,
9.299294928825898, 10.471788884558546, 11.778112197861306]
```

```
<ipython-input-1-c024f21b3469>:53: UserWarning: color is redundantly
defined by the 'color' keyword argument and the fmt string "r-" (->
color='r'). The keyword argument will take precedence.
plt.plot(x_values, exact_y_values, 'r-', label="Exact Solution",
color='red')
```



```
import sympy as sp

def f(x, y):
    return x + y

def func_input():
    function_str = input("Enter your function (use 'x' and 'y' as the
variables) (Example: x + y): ")
    x, y = sp.symbols('x y')
    sp_function = sp.sympify(function_str)
```

```

func = sp.lambdify((x, y), sp_function, modules=['numpy'])
return func, sp_function

def rk4(func, x0, y0, xn, n):
    # Calculating step size
    h = (xn - x0) / n

    print('-----'*4)
    print('x0\ty0\tyn')
    print('-----'*4)
    for i in range(n):
        k1 = h * func(x0, y0)
        k2 = h * func(x0 + h/2, y0 + k1/2)
        k3 = h * func(x0 + h/2, y0 + k2/2)
        k4 = h * func(x0 + h, y0 + k3)
        k = (k1 + 2 * k2 + 2 * k3 + k4) / 6
        yn = y0 + k
        print(f'{x0:.4f}\t{y0:.4f}\t{yn:.4f}')
        print('-----'*4)
        y0 = yn
        x0 = x0 + h

    print()
    print(f'At x={xn:.4f}, y={yn:.4f}')

def main():
    print("Runge-Kutta 4th Order (RK4) Method for Solving ODEs")
    print()

    # Get user inputs for initial conditions and function
    function_str = "x + y"
    func = f
    x0 = 0
    y0 = 1
    xn = 2
    step = 10

    default = input("Use default limits? (y/n): ").strip().lower() == "y"
    if not default:
        func, function_str = func_input()
        x0 = float(input("Enter initial value of x (x0): "))
        y0 = float(input("Enter initial value of y (y0): "))
        xn = float(input("Enter point to evaluate the solution (xn): "))
        step = int(input("Enter number of steps: "))

    print(f"f(x, y) = {function_str}")
    print(f"x0 = {x0}")
    print(f"y0 = {y0}")
    print(f"xn = {xn}")
    print(f"Number of steps = {step}")

```

```

print()

# Call RK4 method and solve the ODE
rk4(func, x0, y0, xn, step)

if __name__ == "__main__":
    main()

```

Runge-Kutta 4th Order (RK4) Method for Solving ODEs

Use default limits? (y/n): y

$f(x, y) = x + y$

$x_0 = 0$

$y_0 = 1$

$x_n = 2$

Number of steps = 10

```

-----
x0      y0      yn
-----
0.0000  1.0000  1.2428
-----
0.2000  1.2428  1.5836
-----
0.4000  1.5836  2.0442
-----
0.6000  2.0442  2.6510
-----
0.8000  2.6510  3.4365
-----
1.0000  3.4365  4.4401
-----
1.2000  4.4401  5.7103
-----
1.4000  5.7103  7.3059
-----
1.6000  7.3059  9.2990
-----
1.8000  9.2990  11.7778
-----

```

At $x=2.0000$, $y=11.7778$

Test Case

ODE	Interval [x_0 , x_{end}]	Initial Condition (x_0 , y_0)	Step Size h	Approximate Solution (y at x_{end})	Exact Solution
$dy/dx = x + y$	[0,2]	$y(0)=1$	0.1	22.14171037	22.14170957
$dy/dx = x - y$	[0,1]	$y(0)=2$	0.05	1.035213	Exact not computed analytically

2. Runge-Kutta fourth order method for system of ODEs / 2nd order ODE

Working Principle

The RK4 method is an iterative method for solving ordinary differential equations (ODEs). For a system of ODEs or higher-order ODEs, they are reduced to a set of first-order ODEs, and the RK4 method is applied to each equation simultaneously.

Pseudocode

Case A: System of ODEs

1. Define the system of ODEs:

$$\begin{aligned}\frac{dy_1}{dx} &= f_1(x, y_1, y_2, \dots, y_n), \\ \frac{dy_2}{dx} &= f_2(x, y_1, y_2, \dots, y_n),\end{aligned}$$

Repeat for all equations in the system.

2. Set initial values for $(x, y_1, y_2, \dots, y_n)$.
3. For each step i , compute:

$$\begin{aligned}k1_i &= h \cdot f_i(x, y_1, \dots, y_n), \\ k2_i &= h \cdot f_i\left(x + \frac{h}{2}, y_1 + \frac{k1_1}{2}, \dots, y_n + \frac{k1_n}{2}\right), \\ k3_i &= h \cdot f_i\left(x + \frac{h}{2}, y_1 + \frac{k2_1}{2}, \dots, y_n + \frac{k2_n}{2}\right), \\ k4_i &= h \cdot f_i(x + h, y_1 + k3_1, \dots, y_n + k3_n)\end{aligned}$$

4. Update each variable:

$$y_i = y_i + \frac{1}{6}(k1_i + 2k2_i + 2k3_i + k4_i),$$

5. Increment x by h and repeat until the desired x_{end} is reached.

Case B: Second-Order ODE

1. Convert the second-order ODE into a system of two first-order ODEs. For example,

$$\frac{d^2y}{dx^2} = f\left(x, y, \frac{dy}{dx}\right),$$

$$\begin{aligned}\frac{dy_1}{dx} &= y_2, \\ \frac{dy_2}{dx} &= f(x, y_1, y_2),\end{aligned}$$

2. Solve the system of ODEs using the RK4 method as outlined above.

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

# Define the system of ODEs
def f1(x, y1, y2):
```

```

    return y2 # Example:  $dy_1/dx = y_2$ 

def f2(x, y1, y2):
    return -y1 # Example:  $dy_2/dx = -y_1$  (Simple harmonic motion)

# RK4 Method for System of ODEs
def rk4_system(f1, f2, x0, y10, y20, h, x_end):
    x_values = [x0]
    y1_values = [y10]
    y2_values = [y20]

    x = x0
    y1 = y10
    y2 = y20

    while x < x_end:
        k1_y1 = h * f1(x, y1, y2)
        k1_y2 = h * f2(x, y1, y2)

        k2_y1 = h * f1(x + h/2, y1 + k1_y1/2, y2 + k1_y2/2)
        k2_y2 = h * f2(x + h/2, y1 + k1_y1/2, y2 + k1_y2/2)

        k3_y1 = h * f1(x + h/2, y1 + k2_y1/2, y2 + k2_y2/2)
        k3_y2 = h * f2(x + h/2, y1 + k2_y1/2, y2 + k2_y2/2)

        k4_y1 = h * f1(x + h, y1 + k3_y1, y2 + k3_y2)
        k4_y2 = h * f2(x + h, y1 + k3_y1, y2 + k3_y2)

        y1 = y1 + (k1_y1 + 2*k2_y1 + 2*k3_y1 + k4_y1) / 6
        y2 = y2 + (k1_y2 + 2*k2_y2 + 2*k3_y2 + k4_y2) / 6
        x = x + h

        x_values.append(x)
        y1_values.append(y1)
        y2_values.append(y2)

    return x_values, y1_values, y2_values

# Inputs
x0 = 0 # Initial x
y10 = 1 # Initial y1
y20 = 0 # Initial y2
h = 0.1 # Step size
x_end = 10 # End point of x

# Solve the system of ODEs
x_values, y1_values, y2_values = rk4_system(f1, f2, x0, y10, y20, h,
x_end)

# Visualization

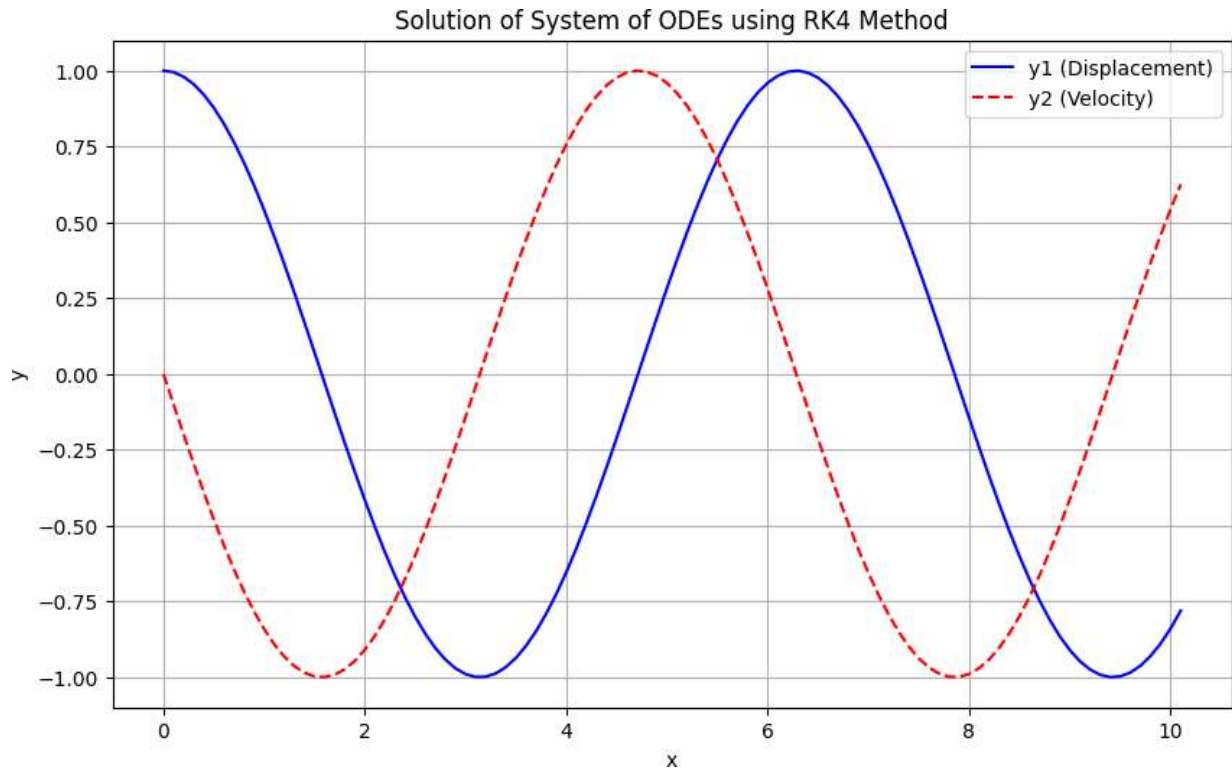
```



```

plt.figure(figsize=(10, 6))
plt.plot(x_values, y1_values, 'b-', label="y1 (Displacement)")
plt.plot(x_values, y2_values, 'r--', label="y2 (Velocity)")
plt.title("Solution of System of ODEs using RK4 Method")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid()
plt.show()

```



```

# Convert 2nd order ODE to system of 1st order ODEs
def f1(x, y1, y2):
    return y2 # dy1/dx = y2

def f2(x, y1, y2):
    return -9.8 # Example: dy2/dx = -9.8 (acceleration due to gravity)

# Inputs
x0 = 0 # Initial x
y10 = 100 # Initial y1 (Position)
y20 = 0 # Initial y2 (Velocity)
h = 0.1 # Step size
x_end = 10 # End point of x

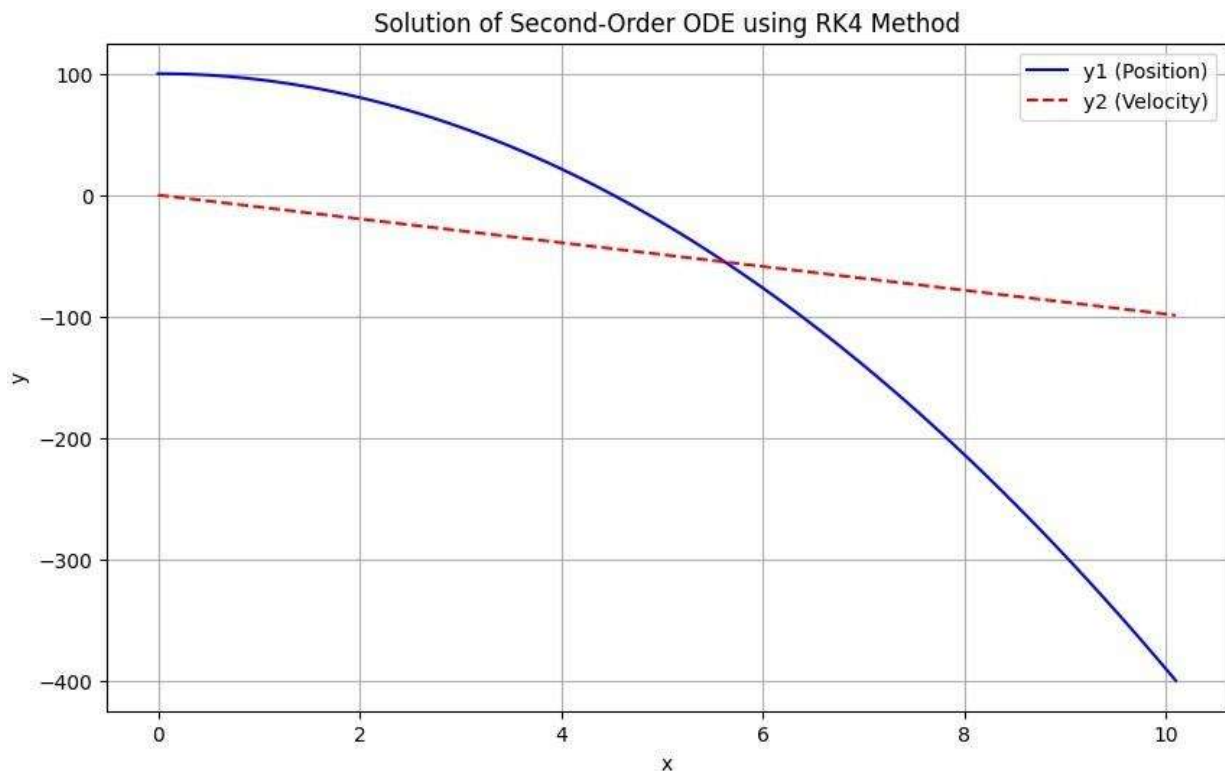
```

```

# Solve and visualize using the same RK4 function as above
x_values, y1_values, y2_values = rk4_system(f1, f2, x0, y10, y20, h,
x_end)

# Visualization
plt.figure(figsize=(10, 6))
plt.plot(x_values, y1_values, 'b-', label="y1 (Position)")
plt.plot(x_values, y2_values, 'r--', label="y2 (Velocity)")
plt.title("Solution of Second-Order ODE using RK4 Method")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid()
plt.show()

```



```

import sympy as sp

def f(x,y):
    return (y**2-x**2)/(y**2+x**2)

def func_input():
    function_str = input("Enter your function (use 'x' and 'y' as the
variables) (Example: (y**2 - x**2)/(y**2 + x**2)): ")
    x, y = sp.symbols('x y')
    sp_function = sp.sympify(function_str)
    func = sp.lambdify((x, y), sp_function, modules=['numpy'])

```

```

    return func, sp_function

def rk4(func, x0, y0, xn, n):
    # Calculate step size
    h = (xn - x0) / n

    print('-----'*4)
    print('x0\ty0\tyn')
    print('-----'*4)
    for i in range(n):
        k1 = h * func(x0, y0)
        k2 = h * func(x0 + h / 2, y0 + k1 / 2)
        k3 = h * func(x0 + h / 2, y0 + k2 / 2)
        k4 = h * func(x0 + h, y0 + k3)
        k = (k1 + 2 * k2 + 2 * k3 + k4) / 6
        yn = y0 + k
        print(f'{x0:.4f}\t{y0:.4f}\t{yn:.4f}')
        print('-----'*4)
        x0 += h
        y0 = yn

    print(f"\nValue of y at x = {xn:.4f} is {yn:.4f}")

def main():
    print("Runge-Kutta 4th Order (RK-4) Method for Solving ODEs")
    print()

    function_str = "(y**2 - x**2) / (y**2 + x**2)"
    func = f
    x0 = 0.0
    y0 = 1.0
    xn = 2.0
    n = 10

    default = input("Use default values? (y/n): ").strip().lower() == 'y'
    if not default:
        func, function_str = func_input()
        x0 = float(input("Enter initial value of x (x0): "))
        y0 = float(input("Enter initial value of y (y0): "))
        xn = float(input("Enter value of x to evaluate the solution (xn): "))
        n = int(input("Enter number of steps: "))

    print(f"Function: f(x, y) = {function_str}")
    print(f"Initial Conditions: x0 = {x0}, y0 = {y0}")
    print(f"Evaluate at x = {xn}, Steps = {n}\n")

    # Solve using RK-4 method
    rk4(func, x0, y0, xn, n)

```

```
if __name__ == "__main__":  
    main()
```

Runge-Kutta 4th Order (RK-4) Method for Solving ODEs

Use default values? (y/n): y

Function: $f(x, y) = (y^2 - x^2) / (y^2 + x^2)$

Initial Conditions: $x_0 = 0.0$, $y_0 = 1.0$

Evaluate at $x = 2.0$, Steps = 10

```
-----  
x0    y0    yn  
-----  
0.0000 1.0000 1.1960  
-----  
0.2000 1.1960 1.3753  
-----  
0.4000 1.3753 1.5331  
-----  
0.6000 1.5331 1.6691  
-----  
0.8000 1.6691 1.7839  
-----  
1.0000 1.7839 1.8781  
-----  
1.2000 1.8781 1.9521  
-----  
1.4000 1.9521 2.0064  
-----  
1.6000 2.0064 2.0412  
-----  
1.8000 2.0412 2.0565  
-----
```

Value of y at $x = 2.0000$ is 2.0565

3. Solution of two-point boundary value problem using Shooting method

Working Principle :

The Shooting Method is a numerical technique to solve two-point boundary value problems (BVPs) by converting the BVP into an initial value problem (IVP) and iteratively solving it .

Boundary Value Problem (BVP)

A second-order ODE:

$$\frac{d^2y}{dx^2} = f(x, y, y')$$

with boundary conditions:

$$y(a) = \alpha, y(b) = \beta$$

Approach

1. Convert the second-order ODE into a system of two first-order ODEs:

$$\frac{dy_1}{dx} = y_2, \frac{dy_2}{dx} = f(x, y_1, y_2)$$

where $y_1 = y$ and $y_2 = dy/dx$.

2. Solve this system using an initial guess for $y'(a) = y_2(a)$ (denoted as s).
3. Use numerical integration (e.g., Runge-Kutta) to compute $y(b)$ for the guessed s .
4. Adjust s iteratively (e.g., using Newton's method or the secant method) to ensure the computed $y(b)$ matches the boundary condition $y(b) = \beta$.

Pseudocode

1. Input:

Define the ODE as $\frac{d^2y}{dx^2} = f(x, y, y')$.

- Specify boundary conditions $y(a) = \alpha, y(b) = \beta$
 - Set the initial guess for $s = y'(a)$.
2. Convert to a system of first-order ODEs:
 - $y_1' = y_2$,
 - $y_2' = f(x, y_1, y_2)$.
 3. Iterative Procedure:
 1. Solve the system using RK4 or other numerical methods for the current guess of s .
 2. Compute the value of $y(b)$
 3. Compare $y(b)$ with the target boundary condition β :
 - If $y(b)$ is close to β , stop.
 - Otherwise, update s using:
$$s_{new} = s_{old} - \frac{y(b) - \beta}{\text{Slope at } s}$$

(e.g., use the secant method to adjust s).

4. Output: $y(x)$ values that satisfy the BVP.

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

# Define the ODE:  $d^2y/dx^2 = f(x, y, y')$ 
def f(x, y1, y2):
    return -2 * y1 + np.cos(x)    # Example:  $d^2y/dx^2 = -2*y + \cos(x)$ 

# Runge-Kutta 4th order method for system of ODEs
def rk4_system(f, x0, y10, y20, h, x_end):
    x_values = [x0]
    y1_values = [y10]
    y2_values = [y20]

    x = x0
    y1 = y10
    y2 = y20

    while x < x_end:
        k1_y1 = h * y2
```

```

    k1_y2 = h * f(x, y1, y2)

    k2_y1 = h * (y2 + k1_y2 / 2)
    k2_y2 = h * f(x + h / 2, y1 + k1_y1 / 2, y2 + k1_y2 / 2)

    k3_y1 = h * (y2 + k2_y2 / 2)
    k3_y2 = h * f(x + h / 2, y1 + k2_y1 / 2, y2 + k2_y2 / 2)

    k4_y1 = h * (y2 + k3_y2)
    k4_y2 = h * f(x + h, y1 + k3_y1, y2 + k3_y2)

    y1 += (k1_y1 + 2*k2_y1 + 2*k3_y1 + k4_y1) / 6
    y2 += (k1_y2 + 2*k2_y2 + 2*k3_y2 + k4_y2) / 6
    x += h

    x_values.append(x)
    y1_values.append(y1)
    y2_values.append(y2)

    return x_values, y1_values, y2_values

# Shooting Method
def shooting_method(f, x0, x_end, y0, y_end, h, s_guess):
    def boundary_condition_error(s):
        # Solve the system for a given initial slope (s)
        _, y1_values, _ = rk4_system(f, x0, y0, s, h, x_end)
        return y1_values[-1] - y_end # Difference between computed
and target y(b)

        # Initial guesses for the slope
        s1 = s_guess
        s2 = s1 + 0.1 # Slightly perturb the initial guess

        # Compute boundary condition errors
        err1 = boundary_condition_error(s1)
        err2 = boundary_condition_error(s2)

        # Use the secant method to refine the guess
        while abs(err1) > 1e-5:
            s_new = s1 - err1 * (s2 - s1) / (err2 - err1) # Secant
formula
            s1, s2 = s2, s_new
            err1, err2 = err2, boundary_condition_error(s_new)

        # Solve with the refined slope
        x_values, y1_values, y2_values = rk4_system(f, x0, y0, s1, h,
x_end)
        return x_values, y1_values, y2_values

# Inputs

```

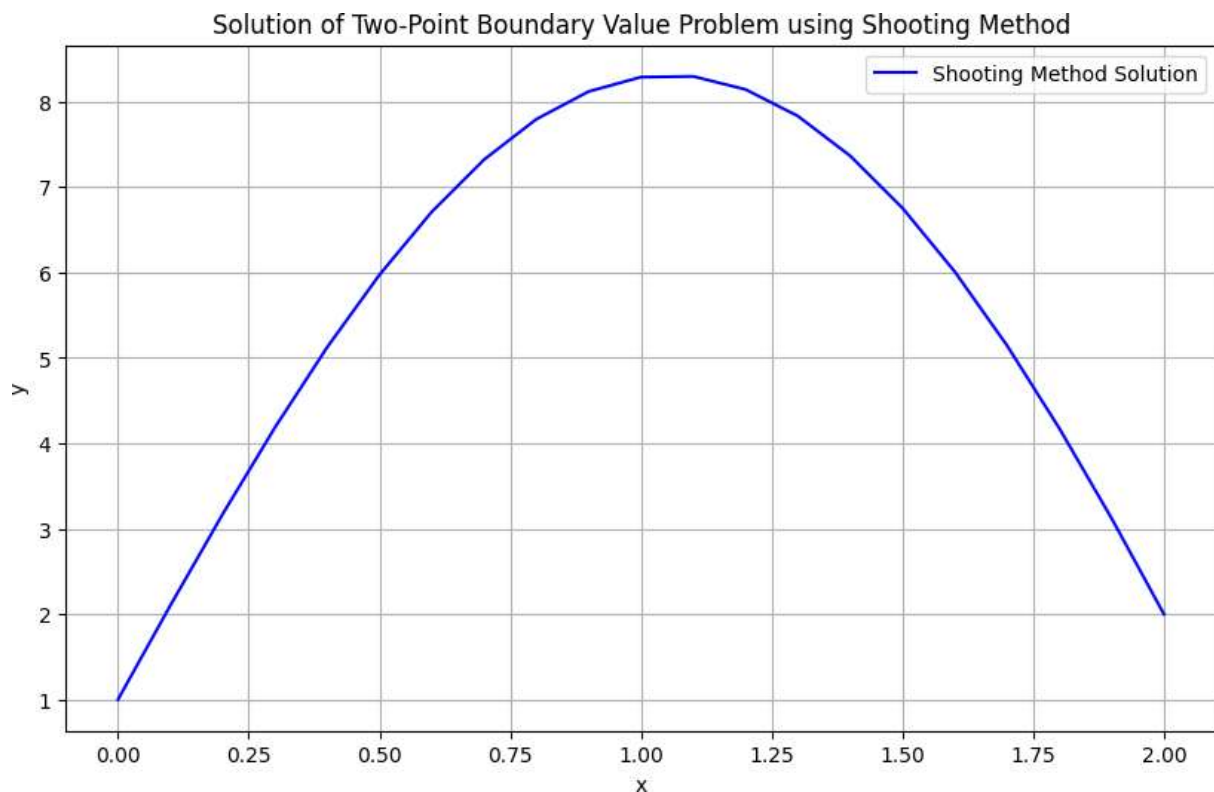
```

x0 = 0          # Starting x
x_end = 2       # Ending x
y0 = 1          # Boundary condition  $y(a) = \alpha$ 
y_end = 2       # Boundary condition  $y(b) = \beta$ 
h = 0.1         # Step size
s_guess = 0     # Initial guess for  $y'(a)$ 

# Solve the BVP using the Shooting Method
x_values, y_values, _ = shooting_method(f, x0, x_end, y0, y_end, h,
s_guess)

# Visualization
plt.figure(figsize=(10, 6))
plt.plot(x_values, y_values, 'b-', label="Shooting Method Solution")
plt.title("Solution of Two-Point Boundary Value Problem using Shooting Method")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid()
plt.show()

```



4.Solution of two-point boundary value problem using finite difference method

Working Principle :The Finite Difference Method (FDM) solves two-point boundary value problems (BVPs) by discretizing the differential equation into a system of linear algebraic equations. These equations are then solved numerically to obtain the solution at discrete points.

Boundary Value Problem (BVP)

A second-order ODE:

$$\frac{d^2y}{dx^2}=f(x,y,y') \quad a \leq x \leq b$$

with boundary conditions:

$$y(a)=\alpha, y(b)=\beta$$

Finite Difference Approximation

1. Discretize the domain into $n+1$ equally spaced points:

$$x_0=a, x_1, x_2, \dots, x_{n-1}, x_n=b$$

$$\text{with step size } h=\frac{b-a}{n}$$

2. Replace derivatives with finite differences:

- Approximation for $\frac{d^2y}{dx^2}$:

$$\frac{d^2y}{dx^2} = \frac{y_{i-1} - y_i + y_{i+1}}{h^2}$$

- At each interior point x_i , the BVP becomes a linear equation.

3. Solve the resulting system of $n-1$ linear equations with boundary conditions applied at x_0 and x_n .

Pseudocode

1. Input:
 - Define the second-order ODE as $\frac{d^2y}{dx^2}=f(x,y,y')$
 - Specify boundary conditions $y(a)=\alpha, y(b)=\beta$.
 - Choose the number of grid points n and compute the step size h .
2. Discretize the domain:
 - Divide $[a,b]$ into $n+1$ points: x_0, x_1, \dots, x_n
3. Construct the system of equations:
 - For each interior point x_i , use the finite difference approximation for $\frac{d^2y}{dx^2}$.
 - Form a tridiagonal matrix representing the system of linear equations.
4. Solve the linear system: Use a numerical solver like `numpy.linalg.solve()` to find y_i values at the grid points.
5. Output: The solution $y(x)$ at all grid points.

```

import numpy as np
import matplotlib.pyplot as plt

# Define the function f(x) on the right-hand side of  $d^2y/dx^2 = f(x)$ 
def f(x):
    return np.cos(x)  # Example:  $f(x) = \cos(x)$ 

# Finite Difference Method for BVP
def finite_difference_method(a, b, alpha, beta, n):
    """
    Solve the two-point BVP using the finite difference method.

    Parameters:
    a, b: Endpoints of the interval [a, b]
    alpha, beta: Boundary conditions  $y(a) = \alpha$ ,  $y(b) = \beta$ 
    n: Number of interior points (grid points = n+1)

    Returns:
    x: Array of grid points
    y: Array of solution values at the grid points
    """
    h = (b - a) / (n + 1)  # Step size
    x = np.linspace(a, b, n + 2)  # Grid points including boundaries

    # Set up the coefficient matrix (tridiagonal matrix)
    A = np.zeros((n, n))
    for i in range(n):
        A[i, i] = -2 / h**2  # Diagonal elements
        if i > 0:
            A[i, i-1] = 1 / h**2  # Lower diagonal
        if i < n-1:
            A[i, i+1] = 1 / h**2  # Upper diagonal

    # Set up the right-hand side vector
    b_vec = np.array([f(xi) for xi in x[1:-1]])  # Function values at
    interior points
    b_vec[0] -= alpha / h**2  # Incorporate  $y(a) = \alpha$ 
    b_vec[-1] -= beta / h**2  # Incorporate  $y(b) = \beta$ 

    # Solve the linear system
    y_interior = np.linalg.solve(A, b_vec)

    # Add boundary values to the solution
    y = np.zeros(n + 2)
    y[0] = alpha  # Boundary condition at  $x=a$ 
    y[-1] = beta  # Boundary condition at  $x=b$ 
    y[1:-1] = y_interior  # Interior points solution

    return x, y

```

Inputs

```

a = 0          # Left boundary x=a
b = np.pi    # Right boundary x=b
alpha = 0     # Boundary condition y(a) = 0
beta = 1      # Boundary condition y(b) = 1
n = 10        # Number of interior points

# Solve the BVP using the finite difference method
x, y = finite_difference_method(a, b, alpha, beta, n)

# Exact solution (if available) for comparison
def exact_solution(x):
    return np.sin(x) + x / np.pi # Example exact solution for
comparison

y_exact = exact_solution(x)

# Print results
print("Grid points (x):", x)
print("FDM solution (y):", y)
print("Exact solution (if available):", y_exact)

# Visualization
plt.figure(figsize=(8, 6))
plt.plot(x, y, 'o-', label="FDM Solution", color="blue")
plt.plot(x, y_exact, 'r--', label="Exact Solution", color="red")
plt.title("Solution of Two-Point Boundary Value Problem using FDM")
plt.xlabel("x")
plt.ylabel("y")
plt.legend()
plt.grid()
plt.show()

Grid points (x): [0.          0.28559933 0.57119866 0.856798
1.14239733 1.42799666
1.71359599 1.99919533 2.28479466 2.57039399 2.85599332 3.14159265]
FDM solution (y): [ 0.          -0.05136652 -0.0244701   0.07104483
0.21997477 0.40278886
0.59721114 0.78002523 0.92895517 1.0244701   1.05136652 1.
]
Exact solution (if available): [0.          0.37264165 0.722459
1.02847685 1.27326836 1.4443669
1.53527599 1.54599563 1.4830223  1.35882264 1.19082347 1.
]

<ipython-input-5-832963bea283>:74: UserWarning: color is redundantly
defined by the 'color' keyword argument and the fmt string "r--" (->
color='r'). The keyword argument will take precedence.
plt.plot(x, y_exact, 'r--', label="Exact Solution", color="red")

```

Solution of Two-Point Boundary Value Problem using FDM

