

Q4

Friday, 24 September 2021

1:14 AM

Butcher Tableau for the 4th order Explicit Runge Kutta Method :

$$\begin{aligned}
 y' &= y_n \\
 y^2 &= y_n + \frac{h}{2} f(y') \\
 y^3 &= y_n + \frac{h}{2} f(y^2) \\
 y^4 &= y_n + h f(y^3)
 \end{aligned}$$

$$y_{n+1} = y_n + \frac{h}{6} \left[f(y') + 2f(y^2) + 2f(y^3) + f(y^4) \right]$$

$$\begin{array}{c|c} c^T & A \\ \hline & b \end{array}$$

$$\begin{aligned}
 \rightarrow a_{11} &= a_{12} = a_{13} = a_{14} = 0 \\
 a_{21} &= \frac{1}{2} \text{ and } a_{22} = a_{23} = a_{24} = 0 \\
 a_{32} &= \frac{1}{2} \text{ and } a_{31} = a_{33} = a_{34} = 0 \\
 a_{43} &= 1 \text{ and } a_{41} = a_{42} = a_{44} = 0
 \end{aligned}$$

$\left. \begin{array}{l} \text{ } \\ \text{ } \\ \text{ } \end{array} \right\} A$

$$\rightarrow b_1 = b_4 = \frac{1}{6} \text{ and } b_2 = b_3 = \frac{1}{3}$$

$\left. \begin{array}{l} \text{ } \\ \text{ } \end{array} \right\} B$

$$\rightarrow c_1 = 0, \quad c_2 = \frac{1}{2} = c_3, \quad c_4 = 1$$

$\left. \begin{array}{l} \text{ } \\ \text{ } \end{array} \right\} c^T$

$$\begin{array}{c|cccc} 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \hline & \frac{1}{6} & \frac{1}{3} & \frac{1}{3} & \frac{1}{6} \end{array}$$

$\rightarrow \underline{\text{ans}} \quad \text{Q.E.D}$

Final scheme is explicit as the tableau has a lower triangular matrix A .