

# Python code and analysis

```
1 import numpy as np
2
3 ## Comparing different algorithms to solve dy/dx = f(x,y)
4
5 def euler_method(function, x0, y0, x, stepsize):
6     """
7     function = dy/dx; x0,y0 are initial conditions; x is the point where y needs to be calculated.
8     """
9     x_array = np.arange(x0, x + stepsize, stepsize)
10    y_array = np.zeros(len(x_array))
11    y_array[0] = y0
12    for i in range(1, len(x_array)):
13        y_array[i] = y_array[i-1] + stepsize*function(x_array[i-1], y_array[i-1])
14
15    return y_array[-1]
16
17 def partialx(function, x0, y0, stepsize):
18     """
19     Returns partial first derivative of the function "function" at the point x0,y0 with respect to x by
20     considering points, one and two steps on either side of x0.
21     """
22     return (function(x0 - 2*stepsize, y0) - 8*function(x0 - stepsize, y0) + 8*function(x0 + stepsize, y0)
23            - function(x0 + 2*stepsize, y0))/(12*stepsize)
24
25 def partialy(function, x0, y0, stepsize):
26     """
27     Returns partial first derivative of the function "function" at the point x0,y0 with respect to y by
28     considering points, one and two steps on either side of y0.
29     """
30     return (function(x0, y0 - 2*stepsize) - 8*function(x0, y0 - stepsize) + 8*function(x0, y0 + stepsize)
31            - function(x0, y0 + 2*stepsize))/(12*stepsize)
32
33 def taylor_method(function, x0, y0, x, stepsize):
34     """
35     function = dy/dx; x0,y0 are initial conditions; x is the point where y needs to be calculated.
36     """
37     x_array = np.arange(x0, x + stepsize, stepsize)
38     y_array = np.zeros(len(x_array))
39     y_array[0] = y0
40     for i in range(1, len(x_array)):
41         y_array[i] = y_array[i-1] + stepsize*function(x_array[i-1], y_array[i-1]) + (stepsize**2.0)*(
42             partialx(function, x_array[i-1], y_array[i-1], 10**(-7)) + function(x_array[i-1], y_array[i-1])*partialy(
43                 function, x_array[i-1], y_array[i-1], 10**(-7)))
44
45     return y_array[-1]
46
47 def adam_bashford_method(function, x0, y0, x, stepsize):
48     """
49     function = dy/dx; x0,y0 are initial conditions; x is the point where y needs to be calculated.
50     """
51     x_array = np.arange(x0, x + stepsize, stepsize)
52     y_array = np.zeros(len(x_array))
53     y_array[0] = y0
54     y_array[1] = y0
55     for i in range(2, len(x_array)):
56         y_array[i] = y_array[i-1] + stepsize*(1.5*function(x_array[i-1], y_array[i-1]) - 0.5*function(
57             x_array[i-2], y_array[i-2]))
58
59     return y_array[-1]
60
61 def runge_kutta_method(function, x0, y0, x, stepsize):
62     """
63     function = dy/dx; x0,y0 are initial conditions; x is the point where y needs to be calculated.
64     """
65     x_array = np.arange(x0, x + stepsize, stepsize)
66     y_array = np.zeros(len(x_array))
67     y_array[0] = y0
68     for i in range(1, len(x_array)):
69         y_step = stepsize*function(x_array[i-1], y_array[i-1])
70         y_array[i] = y_array[i-1] + stepsize*function(x_array[i-1] + (stepsize/2.0), y_array[i-1] + (
71             y_step/2.0))
72
73     return y_array[-1]
```

Results for  $y(1)$  and  $y(3)$  are given below ( $\Delta y$  is the difference from the analytical value):

h	Euler y(1)	$\Delta y(1)$	Taylor y(1)	$\Delta y(1)$	Adam y(1) Bashford	$\Delta y(1)$	Runge y(1) Kutta	$\Delta y(1)$
0.5	0.75	0.1435	0.421875	0.1847	0.625	0.01847	0.587891	0.01864
0.2	0.652861	0.04633	0.55319	0.05334	0.607383	0.0008524	0.604186	0.002345
0.1	0.628157	0.02163	0.583102	0.02343	0.606581	5.053e-05	0.605987	0.0005433
0.05	0.616984	0.01045	0.59562	0.01091	0.606522	9.105e-06	0.6064	0.0001309
0.02	0.610629	0.004098	0.602359	0.004172	0.606527	3.604e-06	0.60651	2.05e-05
0.01	0.608566	0.002035	0.604477	0.002054	0.60653	1.082e-06	0.606526	5.09e-06
0.005	0.607545	0.001014	0.605512	0.001019	0.60653	2.932e-07	0.606529	1.268e-06
0.002	0.606936	0.0004049	0.606125	0.0004056	0.606531	4.909e-08	0.60653	2.025e-07
0.001	0.606733	0.0002023	0.606328	0.0002025	0.606531	1.245e-08	0.606531	5.058e-08

h	Euler y(3)	$\Delta y(3)$	Taylor y(3)	$\Delta y(3)$	Adam y(3) Bashford	$\Delta y(3)$	Runge y(3) Kutta	$\Delta y(3)$
0.5	0.0	0.01111	0.094551	0.08344	0.02124	0.01013	0.02999	0.01888
0.2	0.00459	0.006519	0.026157	0.01505	0.012549	0.00144	0.012587	0.001478
0.1	0.007791	0.003318	0.016062	0.004953	0.01148	0.0003708	0.011409	0.0002999
0.05	0.009444	0.001665	0.01313	0.002021	0.011202	9.28e-05	0.011177	6.824e-05
0.02	0.010443	0.0006664	0.011828	0.0007191	0.011124	1.479e-05	0.011119	1.035e-05
0.01	0.010776	0.0003333	0.011455	0.0003461	0.011113	3.689e-06	0.011112	2.543e-06
0.005	0.010942	0.0001666	0.011279	0.0001698	0.01111	9.212e-07	0.01111	6.302e-07
0.002	0.011042	6.665e-05	0.011176	6.716e-05	0.011109	1.473e-07	0.011109	1.003e-07
0.001	0.011076	3.333e-05	0.011142	3.345e-05	0.011109	3.681e-08	0.011109	2.504e-08

## Fortran90 code and analysis

```

1 function f(x,y) result(z)
2     double precision x, y, z
3     z = -x*y
4 end function f
5
6 function euler_method(x0,y0,x,stepsize) result(e)
7     double precision f, x0, y0, x, stepsize, x1, y1, e
8     integer n, i
9     n = (x - x0)/stepsize
10    do 10 i = 0, n
11        y1 = y0 + stepsize*f(x0, y0)
12        x1 = x0 + stepsize
13        x0 = x1
14        y0 = y1
15    10 continue
16    e = y1
17 end function euler_method
18
19 function partialx(x0,y0,stepsize) result(ddx)
20     double precision f, x0, y0, stepsize, ddx
21     ddx = (f(x0-2.0*stepsize,y0)-8.0*f(x0-stepsize,y0)+8.0*f(x0 + stepsize,y0)-f(x0+2.0*stepsize,y0))
22           /(12.0*stepsize)
23 end function partialx
24
25 function partialy(x0,y0,stepsize) result(ddy)
26     double precision f, x0, y0, stepsize, ddy
27     ddy = (f(x0,y0-2.0*stepsize)-8.0*f(x0,y0-stepsize)+8.0*f(x0,y0+stepsize)-f(x0,y0+2.0*stepsize))/(12.0*
28           stepsize)
29 end function partialy
30
31 function taylor_method(x0,y0,x,stepsize) result(t)
32     double precision f, x0, y0, x, stepsize, x1, y1, t, partialx, partialy, h
33     integer n, i

```

```

32     h = 10E-7
33     n = (x - x0)/stepsize
34     do 20 i = 0, n
35         y1 = y0 + stepsize*f(x0,y0) + (stepsize**2.0)*(partialx(x0,y0,h) + f(x0,y0)*partialy(x0,y0,h))
36         x1 = x0 + stepsize
37         x0 = x1
38         y0 = y1
39     20 continue
40     t = y1
41 end function taylor_method
42
43 function adam_bashford_method(x0,y0,x,stepsize) result(a)
44     double precision f, x0, y0, x, stepsize, x1, y1, x2, y2, a
45     integer n, i
46     n = (x - x0)/stepsize
47     x1 = x0 + stepsize
48     y1 = y0 + stepsize*f(x0,y0)
49     do 30 i = 1, n
50         y2 = y1 + stepsize*(1.5*f(x1,y1) - 0.5*f(x0,y0))
51         x2 = x1 + stepsize
52         x0 = x1
53         x1 = x2
54         y0 = y1
55         y1 = y2
56     30 continue
57     a = y2
58 end function adam_bashford_method
59
60 function runge_kutta(x0,y0,x,stepsize) result(r)
61     double precision f, x0, y0, x, x1, y1, stepsize, k, r
62     integer n, i
63     n = (x - x0)/stepsize
64     do 40 i = 1, n
65         k = stepsize*f(x0,y0)
66         y1 = y0 + stepsize*f(x0 + stepsize*0.5, y0 + k*0.5)
67         x1 = x0 + stepsize
68         x0 = x1
69         y0 = y1
70     40 continue
71     r = y1
72 end function runge_kutta
73
74 program solve_diff_eqn
75
76 implicit none
77 double precision x0,y0,x,stepsize
78 double precision euler_method, taylor_method, adam_bashford_method, runge_kutta
79
80 x0 = 0
81 y0 = 1
82 x = 1
83 stepsize = 0.001
84
85 print*,euler_method(x0, y0, x, stepsize)
86 x0 = 0
87 y0 = 1
88
89 print*,taylor_method(x0, y0, x, stepsize)
90
91 x0 = 0
92 y0 = 1
93
94 print*,adam_bashford_method(x0, y0, x, stepsize)
95
96 x0 = 0
97 y0 = 1
98
99 print*,runge_kutta(x0, y0, x, stepsize)
100
101 end program solve_diff_eqn

```

Results for  $y(1)$  and  $y(3)$  are given below ( $\Delta y$  is the difference from the analytical value):

h	Euler $y(1)$	$\Delta y(1)$	Taylor $y(1)$	$\Delta y(1)$	Adam $y(1)$ Bashford	$\Delta y(1)$	Runge $y(1)$ Kutta	$\Delta y(1)$
0.5	0.375	0.231531	0.210937	0.395593	0.28125	0.325281	0.587890	0.01864
0.2	0.652861	0.04633	0.55319	0.05334	0.607383	0.0008524	0.724096	0.117565
0.1	0.628157	0.02163	0.583102	0.02343	0.606581	5.053e-05	0.666451	5.99e-02
0.05	0.616984	0.01045	0.59562	0.01091	0.606522	9.105e-06	0.636701	3.02e-02
0.02	0.598416	8.114e-03	0.590311	1.621e-02	0.594394	1.213e-02	0.60651	2.05e-05
0.01	0.602480	4.05e-03	0.598432	8.098e-03	0.600463	6.066e-03	0.606526	5.09e-06
0.005	0.604507	2.023e-03	0.602484	4.046e-03	0.603497	3.032e-03	0.606529	1.268e-06
0.002	0.606936	0.0004049	0.606125	0.0004056	0.606531	4.909e-08	0.607743	1.21e-03
0.001	0.606733	0.0002023	0.606328	0.0002025	0.606531	1.245e-08	0.607137	6.06e-04

h	Euler $y(3)$	$\Delta y(3)$	Taylor $y(3)$	$\Delta y(3)$	Adam $y(3)$ Bashford	$\Delta y(3)$	Runge $y(3)$ Kutta	$\Delta y(3)$
0.5	0.0	0.01111	0.141826	0.130717	1.525e-03	9.583e-03	0.02999	0.01888
0.2	0.00459	0.006519	0.026157	0.01505	0.012549	0.00144	2.161e-02	1.050e-02
0.1	0.007791	0.003318	0.016062	0.004953	0.01148	0.0003708	1.525e-02	4.148e-03
0.05	0.009444	0.001665	0.01313	0.002021	0.011202	9.28e-05	1.296e-02	1.854e-03
0.02	9.816e-03	1.292e-03	1.115e-02	4.728e-05	1.047e-02	6.344e-04	0.011119	1.035e-05
0.01	1.045e-02	6.565e-04	1.112e-02	1.159e-05	1.078e-02	3.251e-04	0.011112	2.545e-06
0.005	1.077e-02	3.307e-04	1.111e-02	2.875e-06	1.094e-02	1.646e-04	0.01111	6.326e-07
0.002	0.011042	6.665e-05	0.011176	6.716e-05	0.011109	1.473e-07	0.011175	6.692e-05
0.001	0.011076	3.333e-05	0.011142	3.345e-05	0.011109	3.681e-08	0.011142	3.339e-05