

# Chapter 6 Code

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This repository contains an implementation of the backward Euler method as well as the trapezoidal method for solving ODEs and systems of ODEs, respectively.

## Important Notes

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The backward Euler method expects two functions,  $f : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$  and  $f_y : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ , the partial derivative of  $f$  with respect to  $y$ . Both of these functions has the signature `double(double t, double y)`.

These functions can be defined the usual way:

```
double f(double t, double y) {  
    return ...;  
}  
  
double fy(double t, double y) {  
    return ...;  
}
```

Or, they can be defined via lambda functions:

```
auto f = [](double t, double y) { return ...; };  
auto fy = [](double t, double y) { return ...; };
```

Which has the possible advantage of being easier to read if declaring a vector of such functions.

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The trapezoidal method, on the other hand, expects a vector of  $n$  functions (where  $n$  is the number of systems)  $f_i : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}$ . These functions have the signature `double(double t, const std::vector<double> &y)` where `y.size()` is  $n$ .

These functions may be defined in the usual way and then put into a vector:

```
double f1(double t, const std::vector<double> &y) {  
    return ...;  
}
```

...

```
double fn(double t, const std::vector<double> &y) {  
    return ...;  
}
```

```
// `funcn` is an alias for `std::function<double(double t, const std::vector<  
std::vector<funcn> f({f1, ..., fn});
```

Or, they can be defined in-line via lambda functions:

```
std::vector<funcn> f({  
    [](double t, const std::vector<double> &y) { return ...; }, // f1  
    ...  
    [](double t, const std::vector<double> &y) { return ...; } // fn  
});
```

