

> help bvp5c

bvp5c Solve boundary value problems for ODEs by collocation.

`SOL = bvp5c(ODEFUN,BCFUN,SOLINIT)` integrates a system of ordinary differential equations of the form  $y' = f(x,y)$  on the interval  $[a,b]$ , subject to general two-point boundary conditions of the form  $bc(y(a),y(b)) = 0$ . `ODEFUN` and `BCFUN` are function handles. For a scalar  $X$  and a column vector  $Y$ , `ODEFUN(X,Y)` must return a column vector representing  $f(x,y)$ . For column vectors  $YA$  and  $YB$ , `BCFUN(YA,YB)` must return a column vector representing  $bc(y(a),y(b))$ . `SOLINIT` is a structure with fields

`x` -- ordered nodes of the initial mesh with

`SOLINIT.x(1) = a`, `SOLINIT.x(end) = b`

`y` -- initial guess for the solution with `SOLINIT.y(:,i)`

a guess for  $y(x(i))$ , the solution at the node `SOLINIT.x(i)`

`bvp5c` produces a solution that is continuous on  $[a,b]$  and has a continuous first derivative there. The solution is evaluated at points `XINT` using the output `SOL` of `bvp5c` and the function `DEVAL`:

`YINT = DEVAL(SOL,XINT)`. The output `SOL` is a structure with

`SOL.solver` -- 'bvp5c'

`SOL.x` -- mesh selected by `bvp5c`

`SOL.y` -- approximation to  $y(x)$  at the mesh points of `SOL.x`

`SOL.stats` -- computational cost statistics (also displayed when the 'Stats' option is set with `BVPSET`).

`SOL = bvp5c(ODEFUN,BCFUN,SOLINIT,OPTIONS)` solves as above with default

parameters replaced by values in `OPTIONS`, a structure created with the `BVPSET` function. To reduce the run time greatly, use `OPTIONS` to supply a function for evaluating the Jacobian and/or vectorize `ODEFUN`.

See `BVPSET` for details and `SHOCKBVP` for an example that does both.

Some boundary value problems involve a vector of unknown parameters  $p$  that must be computed along with  $y(x)$ :

$$y' = f(x, y, p)$$

$$0 = bc(y(a), y(b), p)$$

For such problems the field `SOLINIT.parameters` is used to provide a guess for the unknown parameters. On output the parameters found are returned in the field `SOL.parameters`. The solution `SOL` of a problem with one set of parameter values can be used as `SOLINIT` for another set. Difficult BVPs may be solved by continuation: start with parameter values for which you can get a solution, and use it as a guess for the solution of a problem with parameters closer to the ones you want. Repeat until you solve the BVP for the parameters you want.

The function `BVPINIT` forms the guess structure in the most common situations: `SOLINIT = BVPINIT(X, YINIT)` forms the guess for an initial mesh  $X$  as described for `SOLINIT.x`, and `YINIT` either a constant vector guess for the solution or a function handle. If `YINIT` is a function handle then for a scalar  $X$ , `YINIT(X)` must return a column vector, a guess for the solution at point  $x$  in  $[a, b]$ . If the problem involves unknown parameters `SOLINIT = BVPINIT(X, YINIT, PARAMS)` forms the guess with the vector `PARAMS` of

guesses for the unknown parameters.

bvp5c solves a class of singular BVPs, including problems with unknown parameters  $p$ , of the form

$$y' = S*y/x + f(x,y,p)$$

$$0 = bc(y(0),y(b),p)$$

The interval is required to be  $[0, b]$  with  $b > 0$ .

Often such problems arise when computing a smooth solution of ODEs that result from PDEs because of cylindrical or spherical symmetry. For singular problems the (constant) matrix  $S$  is specified as the value of the 'SingularTerm' option of BVPSET, and ODEFUN evaluates only  $f(x,y,p)$ . The boundary conditions must be consistent with the necessary condition  $S*y(0) = 0$  and the initial guess should satisfy this condition.

bvp5c can solve multipoint boundary value problems. For such problems there are boundary conditions at points in  $[a,b]$ . Generally these points represent interfaces and provide a natural division of  $[a,b]$  into regions. bvp5c enumerates the regions from left to right (from  $a$  to  $b$ ), with indices starting from 1. In region  $k$ , bvp5c evaluates the derivative as  $YP = ODEFUN(X,Y,K)$ . In the boundary conditions function,  $BCFUN(YLEFT,YRIGHT)$ ,  $YLEFT(:,K)$  is the solution at the 'left' boundary of region  $k$  and similarly for  $YRIGHT(:,K)$ . When an initial guess is created with  $BVPINIT(XINIT,YINIT)$ ,  $XINIT$  must have double entries for each interface point. If  $YINIT$  is a function handle, BVPINIT calls

$Y = YINIT(X,K)$  to get an initial guess for the solution at  $X$  in region  $k$ .

In the solution structure  $SOL$  returned by `bvp5c`,  $SOL.x$  has double entries for each interface point. The corresponding columns of  $SOL.y$  contain the 'left' and 'right' solution at the interface, respectively.

See `THREEBVP` for an example of solving a three-point BVP.

#### Example

```
solinit = bvpinit([0 1 2 3 4],[1 0]);
```

```
sol = bvp5c(@twoode,@twobc,solinit);
```

solve a BVP on the interval  $[0,4]$  with differential equations and boundary conditions computed by functions `twoode` and `twobc`, respectively.

This example uses  $[0\ 1\ 2\ 3\ 4]$  as an initial mesh, and  $[1\ 0]$  as an initial approximation of the solution components at the mesh points.

```
xint = linspace(0,4);
```

```
yint = deval(sol,xint);
```

evaluate the solution at 100 equally spaced points in  $[0\ 4]$ . The first component of the solution is then plotted with

```
plot(xint,yint(1,:));
```

For more examples see `FSBVP`, `SHOCKBVP`, `MAT4BVP`, `EMDENBVP`. To use the `bvp5c` solver, you must pass 'bvp5c' as input argument:

```
fsbvp('bvp5c')
```

`bvp5c` is used exactly like `BVP4C`, but error tolerances do not mean the same in the two solvers. If  $S(x)$  approximates the solution  $y(x)$ , `BVP4C` controls the residual  $|S'(x) - f(x,S(x))|$ . This controls indirectly the

true error  $|y(x) - S(x)|$ . `bvp5c` controls the true error directly.

`bvp5c` is more efficient than `BVP4C` for small error tolerances.

See also `bvp4c`, `bvpset`, `bvpget`, `bvpinit`, `bvpextend`, `deval`, `function_handle`.