Extract from the user's guide PBSddesolve-UG.pdf found in the directory .../library/PBSddesolve/doc. For further information, please see the complete guide.

## 4.1. Cooling - Newton's Law of Cooling (ODE Example)

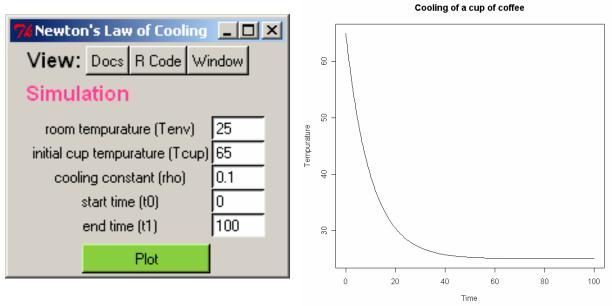


Figure 1. Newton's Law of Cooling demonstration.

This demo illustrates how to set up and solve a single ODE with **PBSddesolve**. For historical background, see

http://en.wikipedia.org/wiki/Heat conduction#Newton.27s law of cooling. Imagine a hot cup of coffee that cools toward room temperature, where a constant  $\rho$  determines the rate of cooling. Newton's Law of Cooling suggests a simple differential equation to determine the coffee temperature y(t) at time t:

$$\frac{dy}{dt} = -\rho \left( y - T_{\text{env}} \right),\,$$

where  $T_{\text{env}}$  is the ambient room temperature. If  $y(0) = T_{\text{cup}}$  denotes the initial temperature of the coffee, then this equation has the analytical solution

$$y(t) = T_{\text{env}} + \left(T_{\text{cup}} - T_{\text{env}}\right) e^{-\rho t},$$

where  $y(t) = T_{\text{cup}}$  when t = 0 and  $y(t) \to T_{\text{env}}$  as  $t \to \infty$ . The GUI in Figure 1 displays the code when you press the "R Code" button, as long as R-files (\*.r) are associated with a suitable text editor on your system. Similarly, "Docs" displays documentation and "Window" displays the script used to produce the GUI. In this example, two key lines of the code are:

The parameters rho, Tenv, Tcup, t0 (the start time), and t1 (the end time) come from the GUI. This ordinary differential equation does not need a history buffer, so hbsize=0.