

Group:A/B/C		No (in list)	Student ID	Full Name (Surname, Name)	HW
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Use the indicated method to approximate the solutions to the initial-value problems

$$y' = t^{-2}(\sin 2t - 2ty), \quad 1 \leq t \leq 2, \quad y(1) = 2, \quad h = 0.1;$$

actual solution

$$y(t) = \frac{1}{2}t^{-2}(4 + \cos 2 - \cos 2t),$$

and compare the results to the actual values.

1. Runge-Kutta third-order method.
2. Heun's third-order method.
3. Ralston's third-order method.
4. Third-order Strong Stability Preserving Runge-Kutta.

	t	exact	y_Midpoint3	e_Midpoint3	y_Heun3	e_Heun3	y_Ralston3	e_Ralston3	y_SSPRK3	e_SSPRK3
0	1	1.881251608	2	0.118748392	2	0.118748392	2	0.118748392	2	0.118748392
1	1.1	1.625974172	1.723999664	0.098025492	1.723941286	0.097967114	1.723999664	0.098025492	1.724064	0.098089828
2	1.2	1.417968783	1.500271762	0.082302979	1.500189935	0.082221152	1.500271762	0.082302979	1.50036299	0.082394208
3	1.3	1.243563649	1.313651633	0.070087984	1.313562824	0.069999175	1.313651633	0.070087984	1.313751978	0.070188329
4	1.4	1.094025184	1.154432629	0.060407446	1.154344647	0.060319463	1.154432629	0.060407446	1.154533547	0.060508363
5	1.5	0.963633083	1.01623761	0.052604526	1.016154038	0.052520954	1.01623761	0.052604526	1.016335062	0.052701979
6	1.6	0.848564679	0.894787254	0.046222575	0.894709561	0.046144883	0.894787254	0.046222575	0.89487946	0.046314782
7	1.7	0.746220514	0.787156513	0.040935999	0.7870851	0.040864586	0.787156513	0.040935999	0.787242836	0.041022322
8	1.8	0.654801666	0.69130918	0.036507514	0.691243911	0.036442246	0.69130918	0.036507514	0.691389558	0.036587892
9	1.9	0.573036578	0.605797428	0.03276085	0.605737913	0.032701335	0.605797428	0.03276085	0.605872081	0.032835504
10	2	0.5	0.529562825	0.029562825	0.529508565	0.029508565	0.529562825	0.029562825	0.5296321	0.0296321

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from collections.abc import Callable
from typing import Literal
from typing import Optional
import pandas as pd
import numpy as np

def RungeKutta3(f: Callable[[float, float], float],
                t_span: list,
                y_init: float,
                n: int,
                method: Optional[Literal['Midpoint3', 'Heun3', 'Ralston3', 'SSPR3']] = 'Heun3'
                ) -> pd.DataFrame:
    (a, b) = t_span
    h = (b-a) / n
    t = np.linspace(start=a, stop=b, num=n+1, dtype=np.float64)
    y = np.full_like(a=t, fill_value=np.nan, dtype=np.float64)
    y[0] = y_init

    if method == 'Heun3':
        c = np.array(object=[0, 1/3, 2/3], dtype=np.float64)
        a = np.array(object=[[0, 0, 0],
                             [1/3, 0, 0],
                             [0, 2/3, 0]],
                     dtype=np.float64)
        b = np.array(object=[1/4, 0, 3/4], dtype=np.float64)
    elif method == 'Kutta3':
        c = np.array(object=[0, 1/2, 1], dtype=np.float64)
        a = np.array(object=[[0, 0, 0],
                             [1/2, 0, 0],
                             [-1, 2, 0]],
                     dtype=np.float64)
        b = np.array(object=[1/6, 2/3, 1/6], dtype=np.float64)
    elif method == 'SSPRK3':
        c = np.array([0, 1/2, 1], dtype=np.float64)
        a = np.array([[0, 0, 0], [1/2, 0, 0], [-1, 2, 0]], dtype=np.float64)
        b = np.array([1/6, 2/3, 1/6], dtype=np.float64)

    else:
        c = np.array(object=[0, 1/2, 3/4], dtype=np.float64)
        a = np.array(object=[[0, 0, 0],
                             [1/2, 0, 0],
                             [0, 3/4, 0]],
                     dtype=np.float64)
        b = np.array(object=[2/9, 1/3, 4/9], dtype=np.float64)

    for i in range(0, n):
        k1 = f(t[i], y[i])
        k2 = f(t[i] + c[1]*h, y[i] + h*(a[1][0]*k1))
        k3 = f(t[i] + c[2]*h, y[i] + h*(a[2][0]*k1 + a[2][1]*k2))
        y[i+1] = y[i] + h*(b[0]*k1 + b[1]*k2 + b[2]*k3)

    df = pd.DataFrame(data={'t': t, 'y': y})
    return df

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if __name__ == '__main__':
    from math import sin, cos
    def f(t:float, y: float) -> float:
        return t**(-2)*(sin(2*t) - 2*t*y)
    def y(t: float) -> float:
        return 0.5*t**(-2)*(4 + cos(4) - cos(2*t))

    t_span = [1.0, 2.0]
    y_init = 2.0
    n = 10
    methods = ['Midpoint3', 'Heun3', 'Ralston3', 'SSPRK3']

    t = np.linspace(start=t_span[0], stop=t_span[1], num=n+1, dtype=np.float64)
    df = pd.DataFrame(data={'t': t})
    df['exact'] = df['t'].apply(func=y)

    for method in methods:
        dfi = RungeKutta3(f=f, t_span=t_span, y_init=y_init, n=n, method=method)
        df[f'y_{method}'] = dfi['y']
        df[f'e_{method}'] = abs(df['exact'] - df[f'y_{method}'])

    print(df)
    df.to_excel('HW07.xlsx')

```

Use the Runge-Kutta-Fehlberg method with tolerance $TOL = 10^{-6}$, $hmax = 0.5$, and $hmin = 0.05$ to approximate the solutions to the following initial-value problems. Compare the results to the actual values.

1. $y' = y/t - (y/t)^2$, $1 \leq t \leq 4$, $y(1) = 1$;

actual solution $y(t) = 1/(1 + \ln t)$.

2. $y' = (2 + 2t^3)y^3 - ty$, $0 \leq t \leq 2$, $y(0) = 1/3$;

actual solution $y(t) = (3 + 2t^2 + 6e^{t^2})^{-1/2}$.

1. $y' = y/t - (y/t)^2$, $1 \leq t \leq 4$, $y(1) = 1$;

actual solution $y(t) = t/(1 + \ln t)$.

t	Approx	Actual	Error
1	1	1	0
1.1120017	1.005279551	1.005279497	5.3985E-08
1.1751459	1.011842386	1.011842333	5.3076E-08
1.2432463	1.020957449	1.020957397	5.222E-08
1.3218061	1.033469233	1.033469181	5.1684E-08
1.4141522	1.050219495	1.050219444	5.1572E-08
1.5241774	1.072265833	1.072265781	5.1986E-08
1.6571461	1.101022907	1.101022854	5.3041E-08
1.8204535	1.138434074	1.138434019	5.4845E-08
2.0247792	1.187233082	1.187233025	5.7435E-08
2.2860293	1.251373401	1.25137334	6.0583E-08
2.6288072	1.336774452	1.336774389	6.326E-08
3.0930705	1.452715827	1.452715765	6.2112E-08
3.5930705	1.576594747	1.576594685	6.2286E-08
4	1.6762392	1.676239137	6.3625E-08

2. $y' = (2 + 2t^3)y^3 - ty$, $0 \leq t \leq 2$, $y(0) = 1/3$;

actual solution $y(t) = (3 + 2t^2 + 6e^{t^2})^{-1/2}$.

t	Approx	Actual	Error
0	0.333333333	0.333333333	0
0.193430327	0.342039189	0.327849911	0.014189277
0.335273277	0.340902366	0.317202547	0.023699819
0.495442667	0.33212877	0.299339378	0.032789392
0.859809707	0.288399382	0.242215144	0.046184239
1.17000644	0.234896549	0.184665576	0.050230973
1.435737915	0.183644851	0.135754099	0.047890752
1.687862313	0.134861249	0.094361353	0.040499896
1.849032492	0.105884576	0.07197103	0.033913546
1.995549252	0.082328456	0.054817835	0.027510621
2	0.081662984	0.054345507	0.027317478

```

1  from _collections_abc import Callable
2  import pandas as pd
3  import numpy as np
4  def RungeKuttaFehlberg (f: Callable [[float, float], float],
5                          t_span: list or tuple,
6                          y_init: float,
7                          TOL: float,
8                          hmax: float,
9                          hmin: float) -> pd.DataFrame:
10     (a, b) = t_span
11     t = a
12     y = y_init
13     h = hmax
14     t_list = []
15     y_list = []
16     h_list = []
17     err_list = []
18     def runge_kutta_step(t, y, h):
19         k1= h*f(t, y)
20         k2= h* f(t + h / 4, y + k1 / 4)
21         k3= h*f(t + 3 * h / 8, y + 3* k1 / 32 +9 * k2 / 32)
22         k4= h* f(t + 12* h/13, y + 1932 *k1 / 2197 -7200 * k2/2197 + 7296* k3/2197)
23         k5= h * f(t + h, y + 439 *k1 / 216 - 8*k2 + 3680* k3 / 513 - 845 *k4 / 4104)
24         k6= h * f(t + h / 2, y - 8 * k1/ 27 + 2 * k2 - 3544 * k3 / 2565 + 1859*k4 / 4104 - 11* k5 / 40)
25         y_new = y + 25 *k1 / 216 + 1408* k3 / 2565 +2197 *k4 / 4104 - k5 / 5
26         y_hat = y + 16 *k1 / 135 + 6656 * k3 / 12825 +28561*k4 / 56430- 9 * k5 / 50 + 2 * k6 / 55
27         return y_new, y_hat
28     delta = 0
29     while t < b:
30         if t + h > b:
31             h = b - t
32         y_new, y_hat= runge_kutta_step(t, y, h)
33         R = abs(y_hat- y_new)
34         if R <= TOL:
35             t_list.append(t)
36             y_list.append(y_new)
37             h_list.append(h)
38             err_list.append(R)
39             t = t + h
40             y = y_new
41             delta = 0.84* (TOL / R) *0.25
42             delta= max(min(delta, 4), 0.1)
43         if R == 0.0:
44             h=hmax
45         else:
46             h = delta * h
47             h = max(min(h, hmax), hmin)
48     df = pd.DataFrame (data={"t": t_list, "y": y_list, "error": err_list, "h": h_list})
49     return df

```

```

1  if __name__=="__main__":
2      import math
3      def f(t, y): return (2+2*(t(3)))*y**(3) - t*y
4      t_span= [0, 2]
5      y_init = 1/3
6      TOL = 1e-6
7      hmax = 0.5
8      hmin = 0.05
9      df = RungeKuttaFehlberg (f=f, t_span=t_span, y_init=y_init, TOL=TOL, hmax=hmax, hmin=hmin)
10     def y(t: float) -> float:
11         return (3 + 2 * t**(2 )+ 6 * math.exp(t**2)) ** (-1 / 2)
12     df ["exact"]= df ["t"].apply(func=y)
13     df ["error"]= abs(df["exact"] - df ["y"])
14     print(df)

```