

```
1 # -*- coding: utf-8 -*-
2 """
3 Created on Wed Oct  8 17:17:48 2014
4
5 @author: bob
6 """
7
8 import scipy
9
10 class RungeKutta(object):
11
12     def __init__(self,ode,A=None,b=None,c=None):
13         """
14         Initializes a runge-kutta time integration object for the system of
15         ODEs specified by the object ode
16         Input:
17             ode -- an object of the class ODESystem that contain the ODE to
18                   integrated
19         Output:
20             an object of the class RungeKutta that can integrate
21             the ODE specified in the object ode
22
23         #If one of the parameters is left None all the parameters A,b,c will
24         #set to the default runge-kutta 4th order scheme (RG4)
25
26             0
27             1/2    1/2
28             1/2    0    1/2
29             1      0    0    1
30             1/6    1/3    1/3    1/6
31
32         """
33         if (A==None) or (b==None) or (c==None) :
34             A = [[0 * j * i for i in range(4)] for j in range(4)]
35             A[1][0] = 1.0/2
36             A[2][1] = 1.0/2
37             A[3][2] = 1.0
38             c = [0 * i for i in range(4)]
39             c[1] = 1.0/2
40             c[2] = 1.0/2
41             c[3] = 1.0
42             b = [0 * i for i in range(4)]
43             b[0] = 1.0/6
44             b[1] = 1.0/3
45             b[2] = 1.0/3
46             b[3] = 1.0/6
47         self.A = A
48         self.b = b
49         self.c = c
```

```
49         self.ode = ode
50
51     def step(self,tn,yn,h):
52         """
53         takes a single time step using the runge-kutta method
54         y_(n+1) = y_n + sum(b_i*k_i)
55         Input:
56             tn -- current time
57             yn -- state at time tn
58             h -- size of time step
59         Output:
60             y -- state at time t0+h
61         """
62         k = self.kValues(tn,yn,h)
63         lincombinatie = scipy.zeros(len(yn))
64         for i in range(len(self.b)):
65             lincombinatie = scipy.add(scipy.multiply(k[i],self.b[i]*h), lincombinatie)
66         return yn + lincombinatie
67     def kValues(self,tn,yn,h):
68         #Initialise an empty vector k of the same length as b and init tnew
69         A = self.A
70         b = self.b
71         c = self.c
72         k = [ [0. * i *j for j in range(len(yn))] for i in range(len(b))]
73         tnew = 0
74         ynew = scipy.zeros(len(yn))
75         lincombinatie = ynew
76         for i in range(len(b)):
77             tnew = tn + c[i]*h
78             ynew = scipy.zeros(len(yn))
79             lincombinatie = scipy.zeros(len(yn))
80             for j in range(i):
81                 prod = scipy.multiply(A[i][j]*h,k[j])
82                 lincombinatie = scipy.add(lincombinatie,prod)
83             ynew = scipy.add(yn,lincombinatie)
84             k[i] = scipy.multiply(1,self.ode.f(tnew,ynew))
85             #k[i] = scipy.multiply(h,self.ode.f(tnew,ynew))
86         return k
87     def scalarProductArray(self,sc,ar):
88         return [x*sc for x in ar]
89     def sumOfArray(self,ar1,ar2):
90         if len(ar1) != len(ar2):
91             raise AttributeError
92         return [ar1[i]+ar2[i] for i in range(len(ar1))]
93
94     def integrate(self,y0,t0,tend,h):
95         """
96         Integrates using forward Euler time steps
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```
97         Input:
98             t0 -- initial time
99             y0 -- initial condition at time t0
100             tend -- time horizon of time integration
101             Dt -- size of time step
102         """
103         # obtain the number of time steps
104         N = int(scipy.ceil(tend/h))
105         # create a vector of time instances
106         t = scipy.arange(t0,N*h+h/2.,h)
107         # obtain the number of equations
108         D = scipy.size(y0)
109         # create the matrix that will contain the solutions
110         y = [[0*i*j for i in range(D)] for j in range(N+1)]
111         # set the initial condition
112         y[0]=y0
113         # perform N time steps
114         for n in range(N):
115             y[n+1]=self.step(t[n],y[n],h)
116         return t,y
117
118
```