MAT 125B - Homework # 7

Douglas Sherman #: 913348406

January 27th, 2017

Consider the initial value problem given by

$$\begin{cases} y'(t) & = f(t, y(t)) \\ y(t_0) & = y_0 \end{cases}$$

for a function Lipschitz continuous function f. To approximate the solution $y(t)$, the Runge-Kutta method uses an intermediate y value to enhance the approximation of each successive approximation $y_k \approx y(t_k)$. For 4th order Runge-Kutta we consider,

$$\begin{aligned} \widetilde{y}_{k+\alpha} &= y_k + \alpha h f(t_k, y_k) \\ \widetilde{y}_{k+\gamma} &= y_k + \gamma h f(t_k + \alpha h, \widetilde{y}_{k+\alpha}) \\ y_{k+1} &= y_k + \eta h f(t_k, y_k) + \beta h f(t_k + \gamma h, \widetilde{y}_{k+\gamma}) \end{aligned}$$

for some α, β, and γ that must be consistent with the Taylor expandion of $y' = f$. Define f_y and f_t as the partial derivatives of f with respect to y and t respectively. Moreover, since f is continuously differentiable, the mixed partials of f are equivalent. Then the chain rule and Taylor's theorem gives us

$$\begin{aligned} f(t_k + \alpha h, \widetilde{y}_{k+\alpha}) &= f(t_k + \alpha h, y_k + \alpha h f(t_k, y_k)) \\ &= f(t_k, y_k) + \alpha h\left[f_t + f f_y\right] + \frac{(\alpha h)^2}{2}\left[f_{tt} + f f_{ty} + f^2 f_{yy}\right] + \mathcal{O}(h^3) \\ f(t_k + \gamma h, \widetilde{y}_{k+\gamma}) &= f(t_k + \gamma h, y_k + \gamma h f(t_k + \alpha h, \widetilde{y}_{k+\alpha})) \\ &= f(t_k + \gamma h, y_k + \gamma h f(t_k + \alpha h, y_k + \alpha h f(t_k, y_k))) \\ &= f(t_k, y_k) + \alpha h\left[f_t + (f_t + f f_y) f_y\right] + \frac{(\alpha h)^2}{2}\left[f_{tt} + (f_t + f f_y) f_{ty} + (f_t + f f_y)^2 f_{yy}\right] + \mathcal{O}(h^3) \\ &= f(t_k, y_k) + \alpha h\left[f_t + f_t f_y + f f_y^2\right] + \frac{(\alpha h)^2}{2}\left[f_{tt} + f_t f_{ty} + f f_y f_{ty} + f_t^2 f_{yy} + 2 f f_t f_y f_{yy} + f f_y f_{yy}\right] + \mathcal{O}(h^3) \end{aligned}$$

Thus the iterative step for y_{k+1} is given by

$$\begin{aligned} y_{k+1} &= y_k + \eta h f(t_k, y_k) + \nu h f(t_k + \gamma h, \widetilde{y}_{k+\gamma}) \\ &= y_k + \eta h f(t_k, y_k) + \nu h\left(f(t_k, y_k) + \gamma h\left[f_t + f f_y\right] + \frac{(\alpha h)^2}{2}\left[f_{tt} + f f_{ty} + f^2 f_{yy}\right] + \mathcal{O}(h^3)\right) \end{aligned}$$

Moreover, the Taylor expansion of the actual solution $y(t_{k+1})$ is given by

$$\begin{aligned} y(t_{k+1}) &= y(t_k) + h y'(t_k) + \frac{h^2}{2} y''(t_k) + \frac{h^3}{6} y'''(t_k) + \frac{h^4}{24} y^{(4)}(t_k) + \frac{h^5}{120} y^{(5)}(t_k) + \mathcal{O}(h^6) \\ &= y(t_k) + h f + \frac{h^2}{2}\left[f_t + f f_y\right] + \frac{h^3}{6}\left[f_{tt} + f f_{ty} + f^2 f_{yy}\right] + \frac{h^4}{24}\left[f_{ttt} + 3 f f_{tty} + 3 f^2 f_{tyy} + f^3 f_{yyy}\right] \\ &\quad + \frac{h^5}{120}\left[f_{tttt} + 4 f f_{ttty} + 6 f^2 f_{ttyy} + 4 f^3 f_{tyyy} + f^4 f_{yyyy}\right] + \mathcal{O}(h^6) \end{aligned}$$

Hence, we must choose $\alpha, \beta, \gamma, \delta$, and η so that $y(t_{k+1}) = y_{k+1}$. Since, the seperate terms are independent the corresponding coefficients of h must be equal. Hene we obtain a system of equations given by

$$\begin{aligned}
\beta + \gamma + \eta &= 1 && h^0 \\
(\gamma + \eta)(\alpha + \delta) &= \frac{1}{2} && h^1 \\
(\gamma + \eta)(\alpha^2 + \delta^2) &= \frac{1}{3} && h^2 \\
(\gamma + \eta)(\alpha^3 + \delta^3) &= \frac{1}{4} && h^3 \\
(\gamma + \eta)(\alpha^4 + \delta^4) &= \frac{1}{5} && h^4
\end{aligned}$$

Since we have 5 variables, we require all 5 of the above equations to solve for each. However, an obvious solution is