

Differential Equations Computational Practicum

Assignment

Variant 5

https://github.com/slv1/de_practicum

Exact solution:

The differential equation is of the form

$$y' = f(x, y) \text{ where } f(x, y) = \cos(x) - y$$

First of all let's solve $y' + y = 0$

$$\frac{dy}{y} = -dx$$

$$\int \frac{dy}{y} = -\int dx$$

$$\ln |y| = -x + C$$

$$y = C(x)e^{-x}$$

$$y' = C(x)'e^{-x} - C(x)e^{-x}$$

Now substitute it to initial d.e.

$$C(x)'e^{-x} - C(x)e^{-x} + C(x)e^{-x} = \cos(x)$$

$$C(x)' = \cos(x) * e^x$$

$$C(x) = \int \cos(x) * e^x dx$$

Now let's use Integration by parts twice

$$C(x) = \int \cos(x) * e^x dx = e^x(\cos(x) + \sin(x)) + \int \cos(x) * e^x dx$$

$$\int \cos(x) * e^x dx = 0.5e^x(\cos(x) + \sin(x)) + C$$

$$y = C(x) * e^{-x} = (0.5e^x(\cos(x) + \sin(x)) + C) * e^{-x} = Ce^{-x} + \frac{\sin(x)}{2} + \frac{\cos(x)}{2}$$

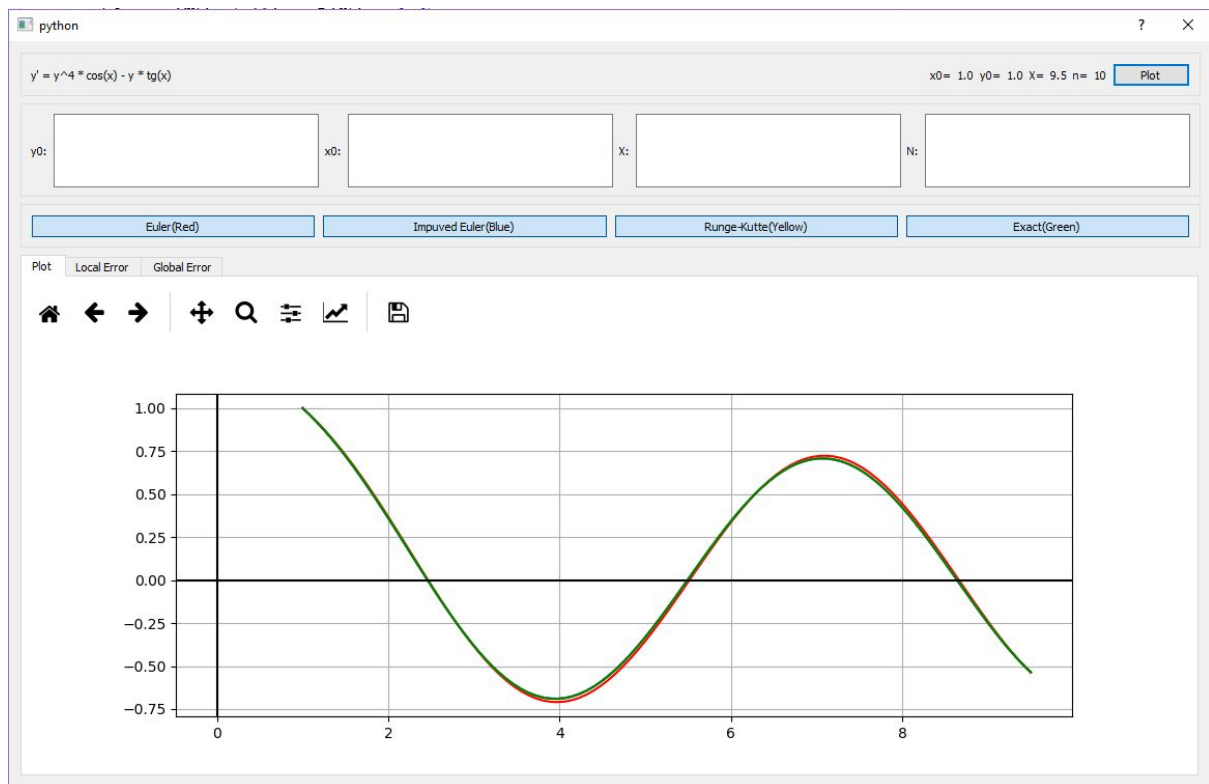
$$\text{General solution - } y = Ce^{-x} + \frac{\sin(x)}{2} + \frac{\cos(x)}{2}$$

Now for $y(1) = 1$, $C = 0.84$

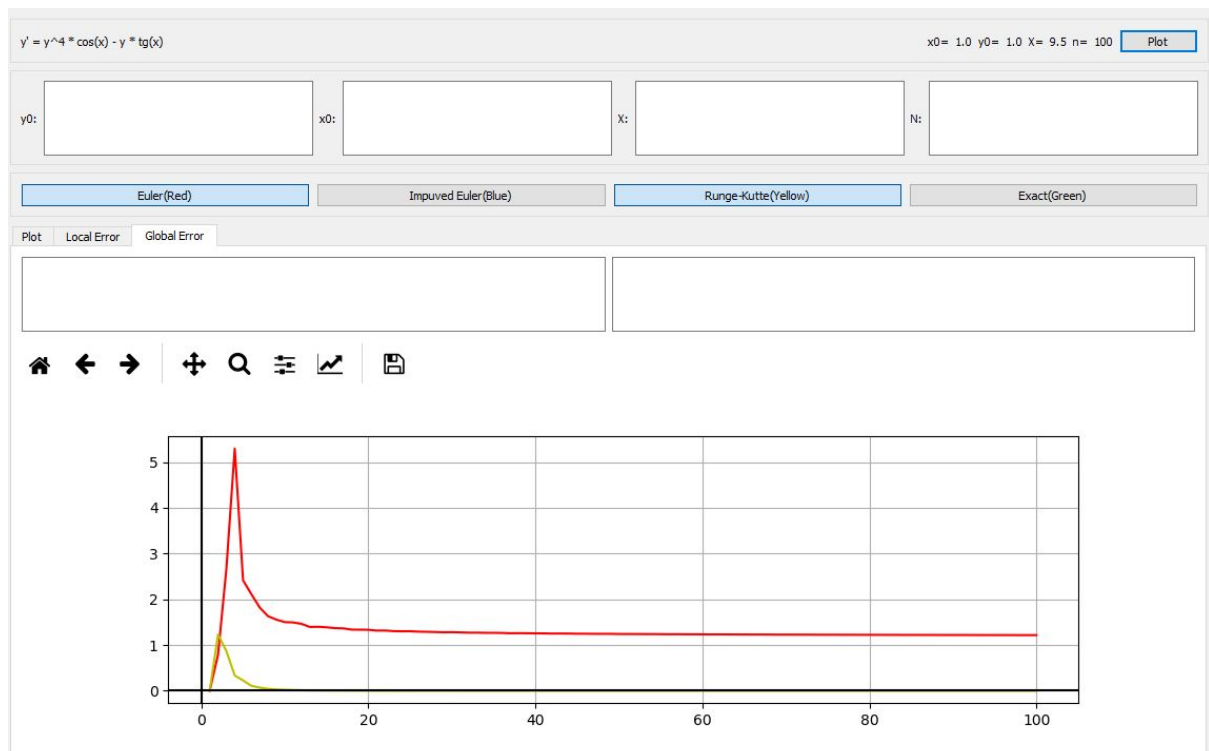
The exact solution when $y(1) = 1$

$$y = 0.84e^{-x} + \frac{\sin(x)}{2} + \frac{\cos(x)}{2}$$

My GUI has the following view

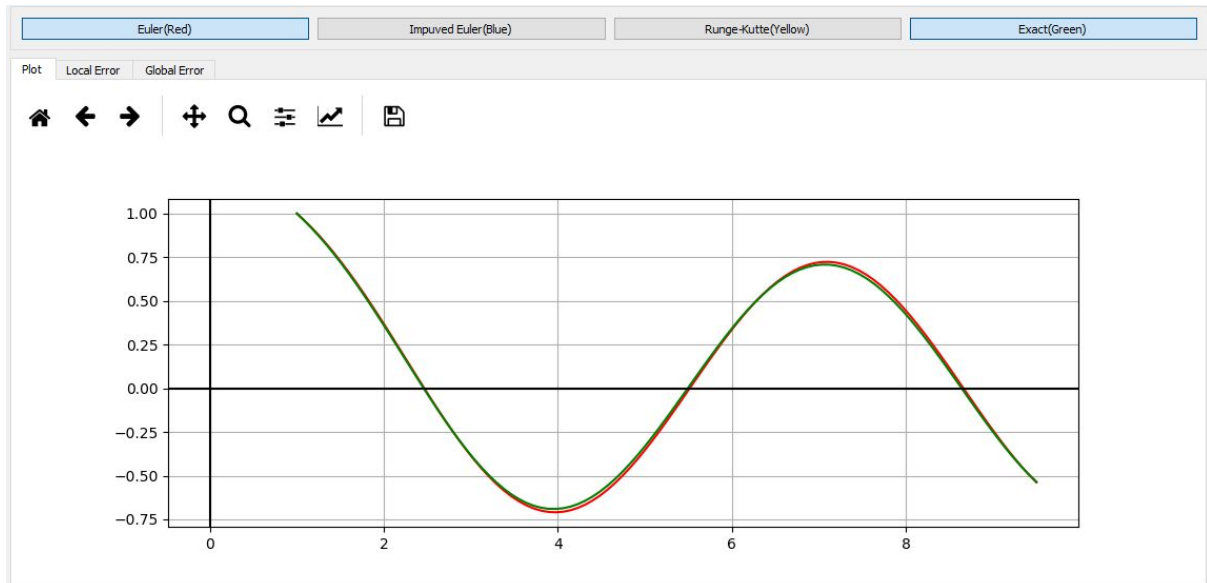


User may choose x_0 , y_0 , X , n and for Global Error starting and finishing point, and methods that will be plotted.

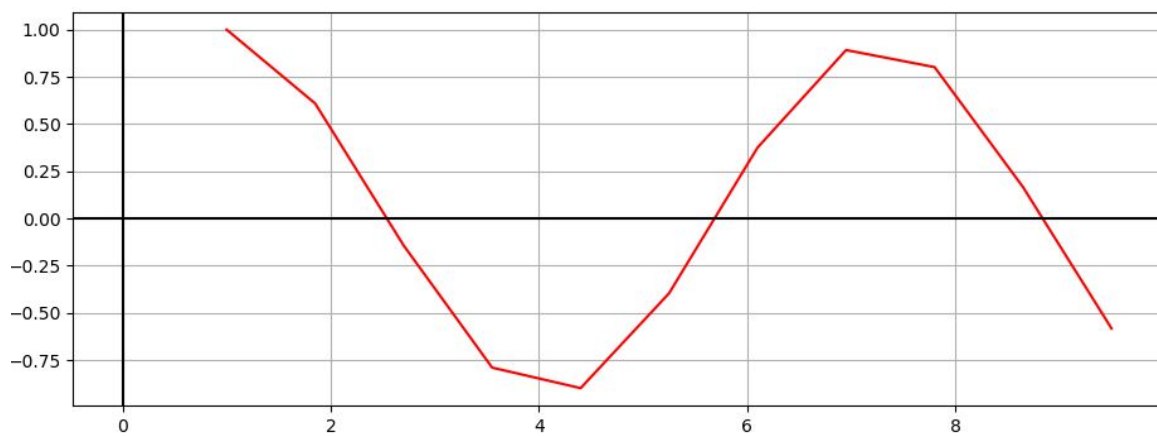


Plots

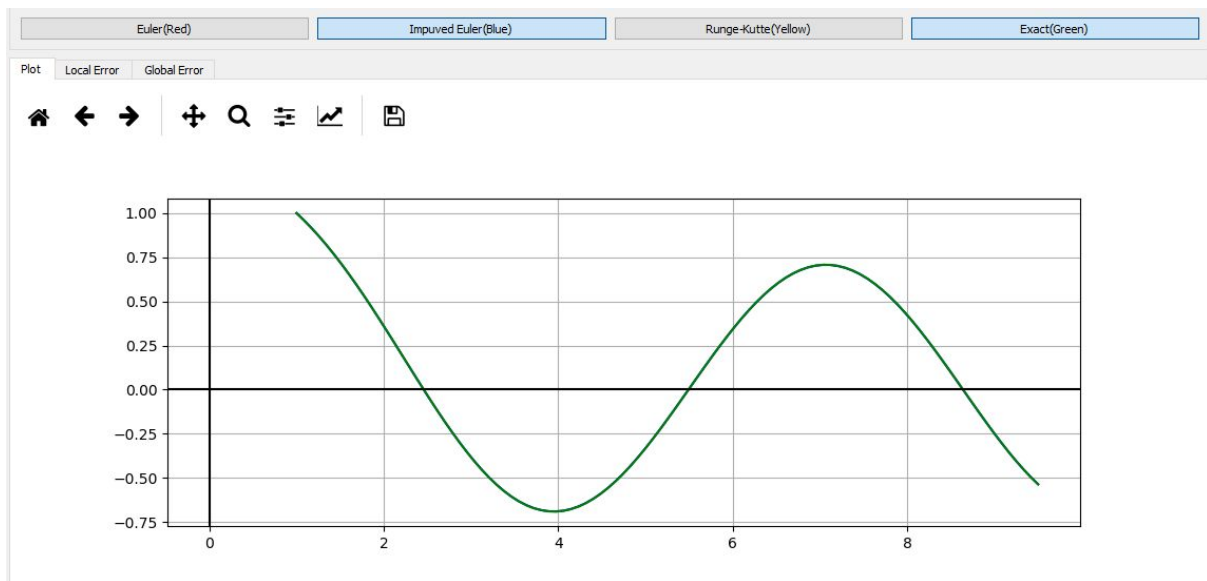
Euler(100 steps), Exact



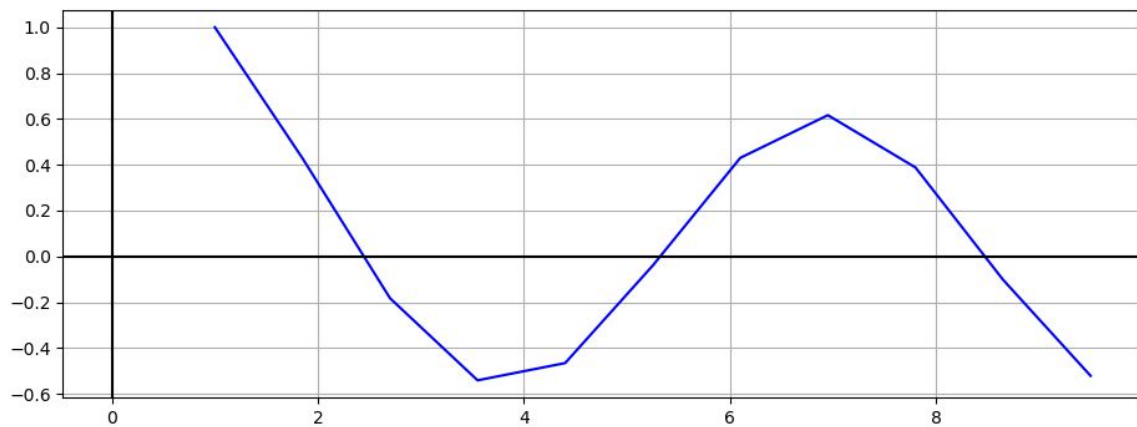
10 steps



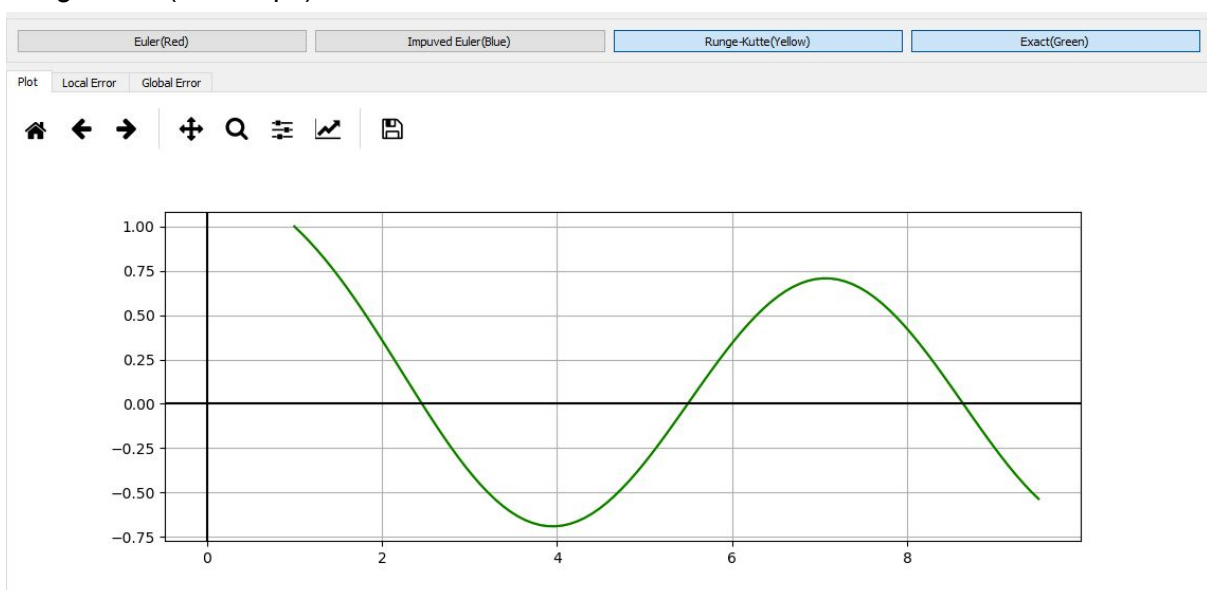
Improved Euler(100 steps), Exact



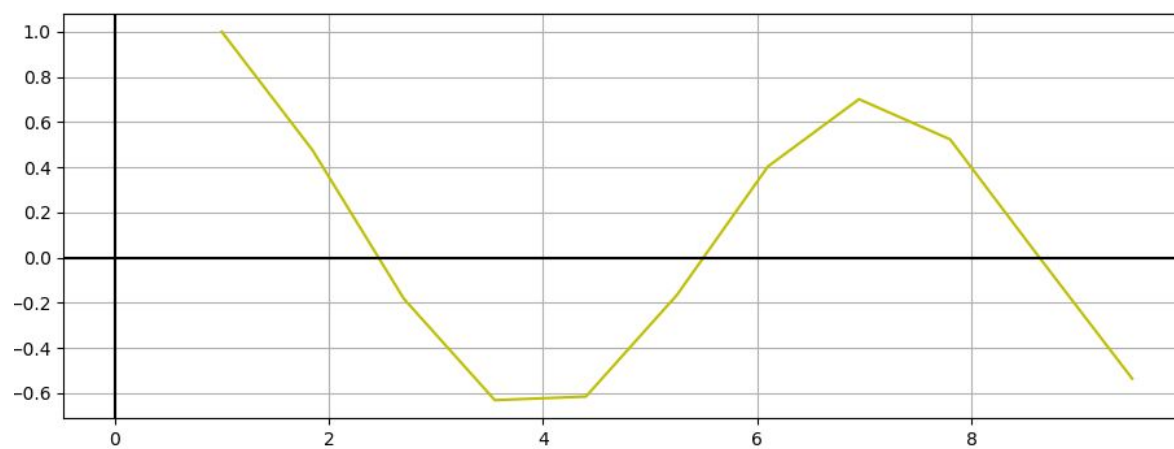
(10 steps)



Runge-Kutta(100 steps), Exact

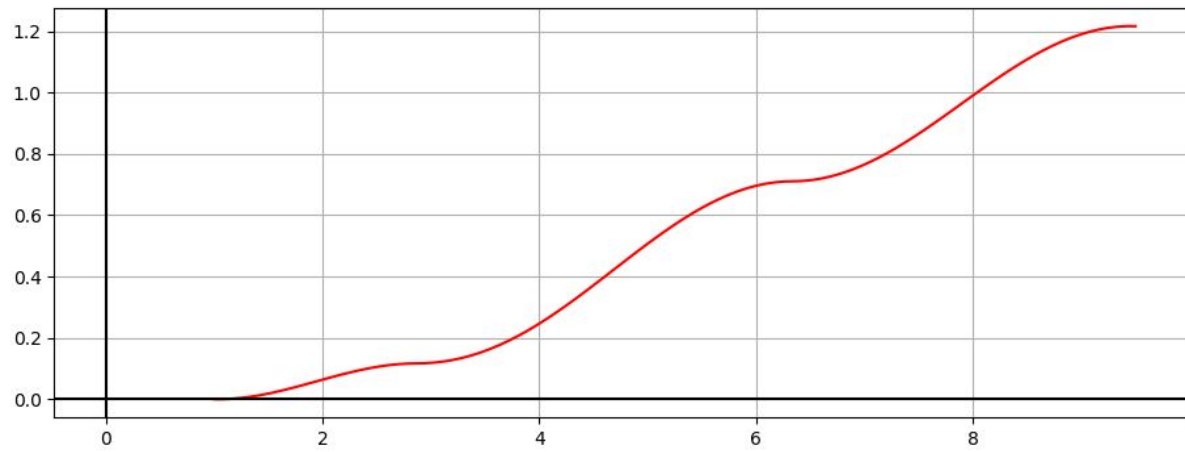


10 steps

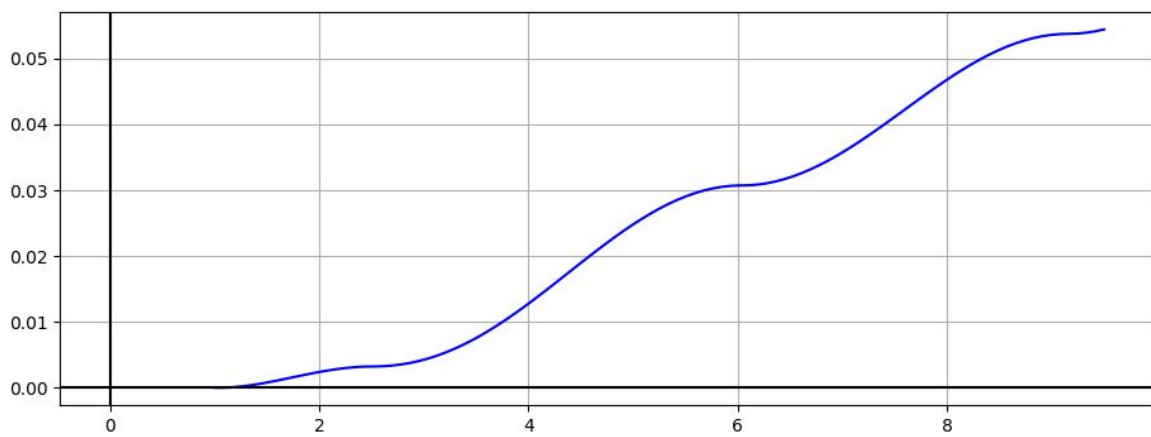


Errors

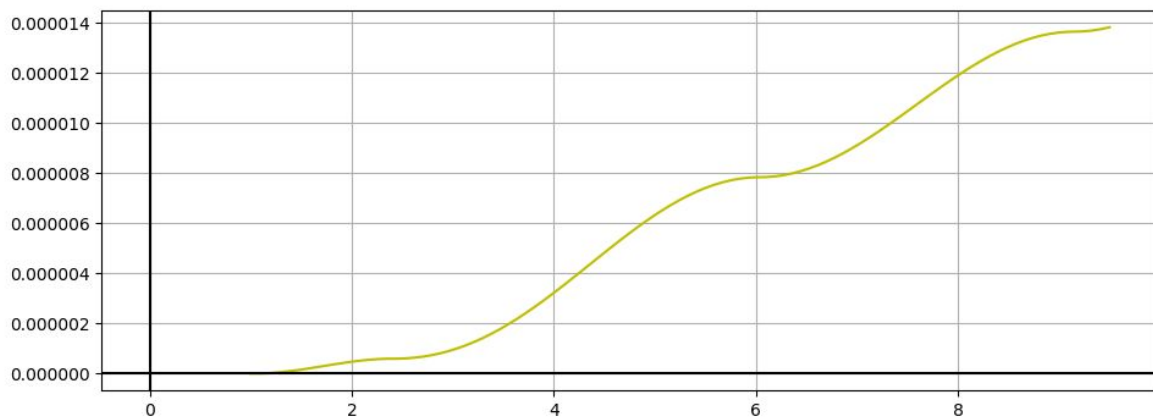
Euler



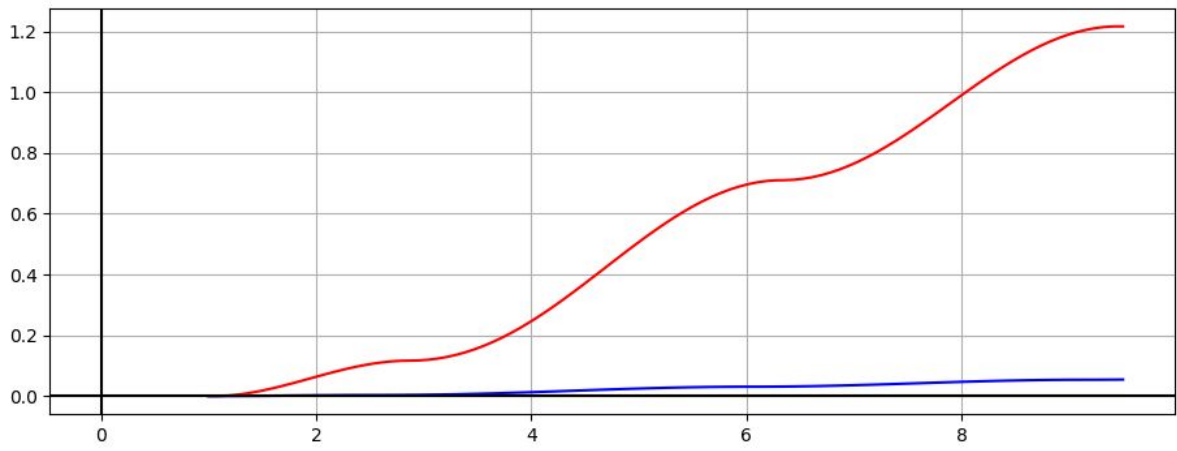
Improved Euler



Runge-Kutta

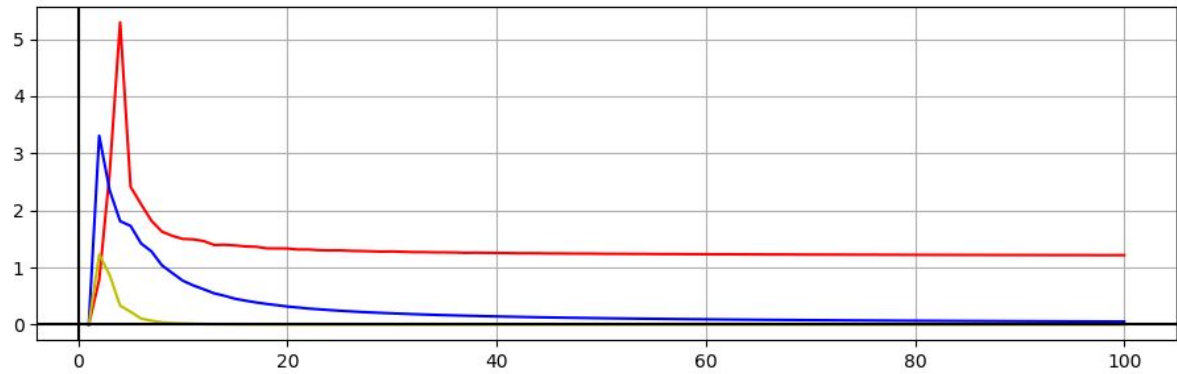


Together

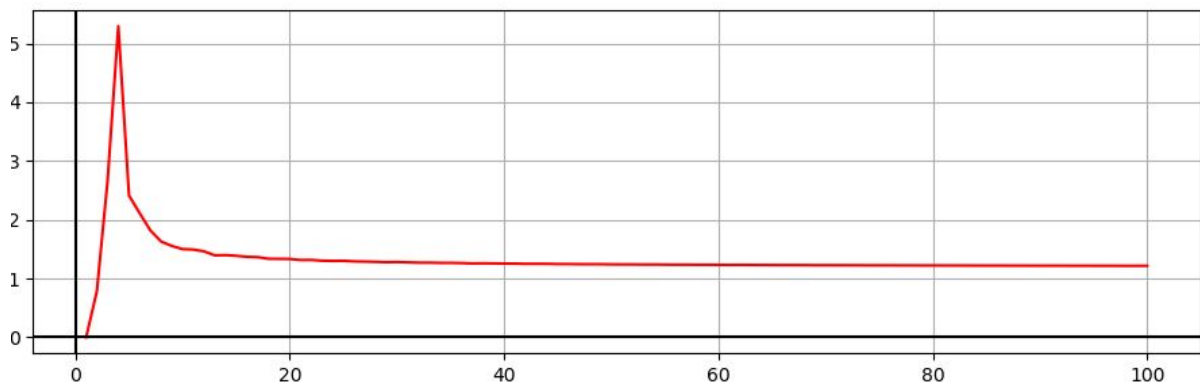


Global errors: [1:100]

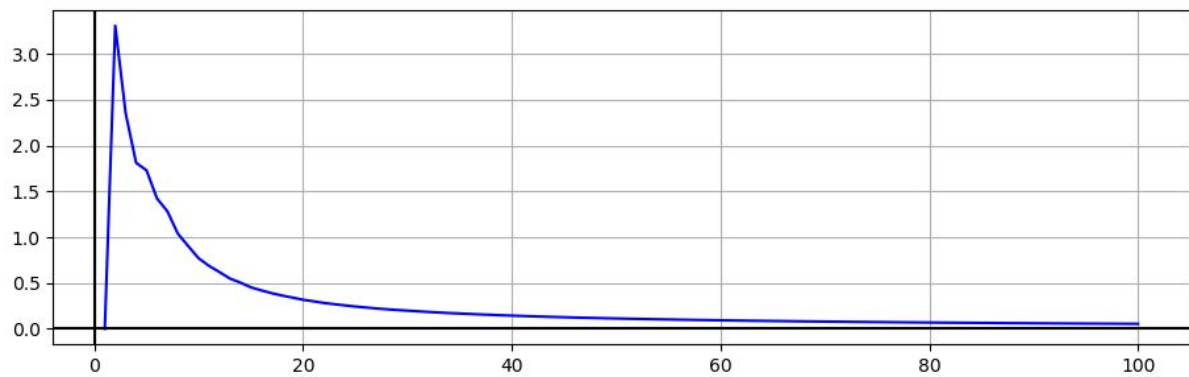
Euler(Red), Improved Euler(Blue), Runge-Kutta(Yellow)



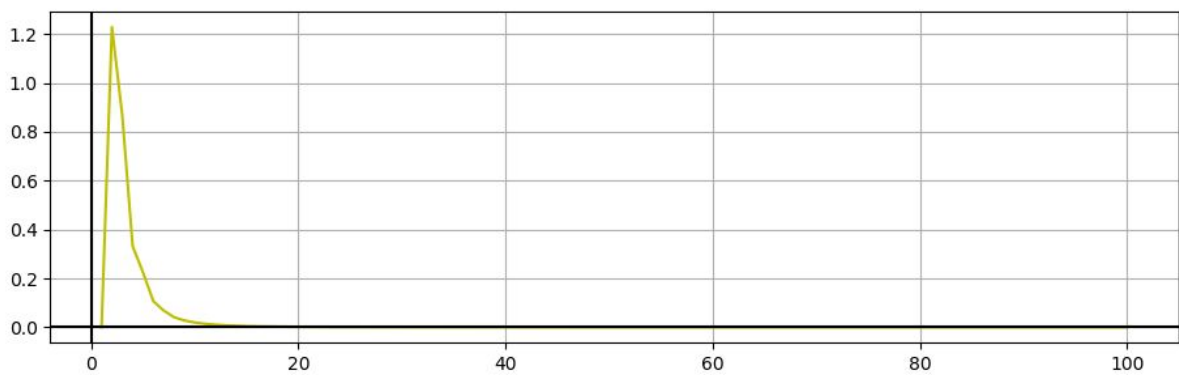
Euler



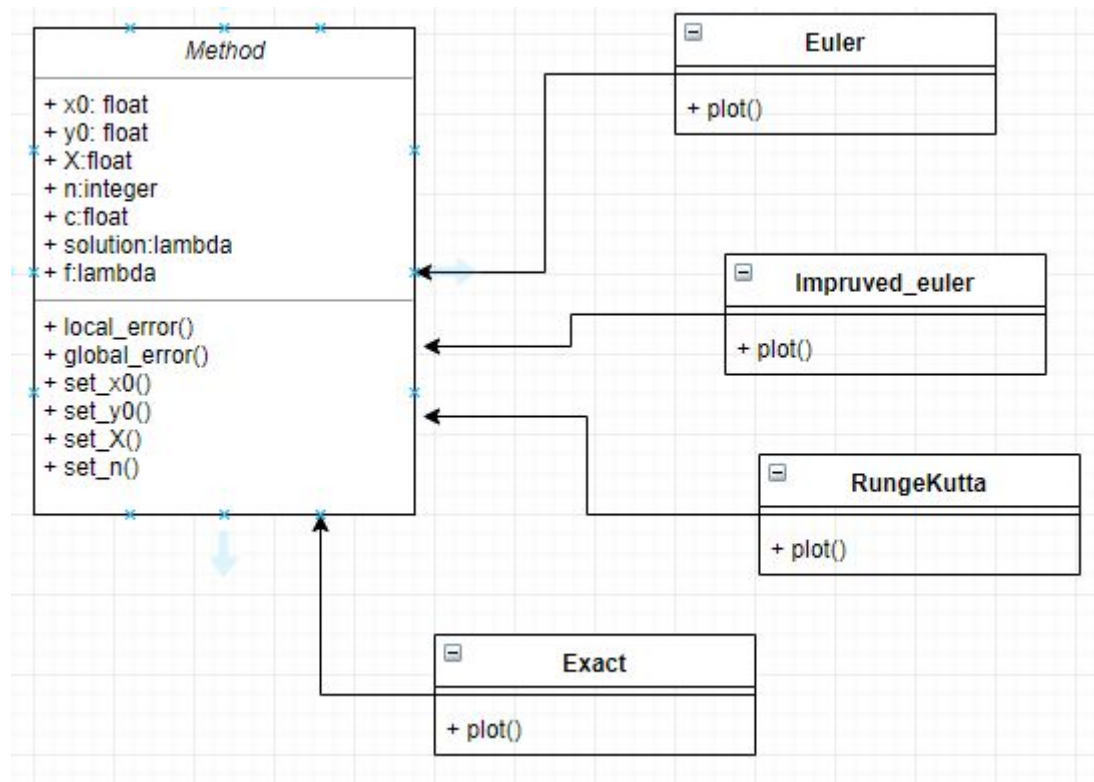
Improved Euler



Runge-Kutta

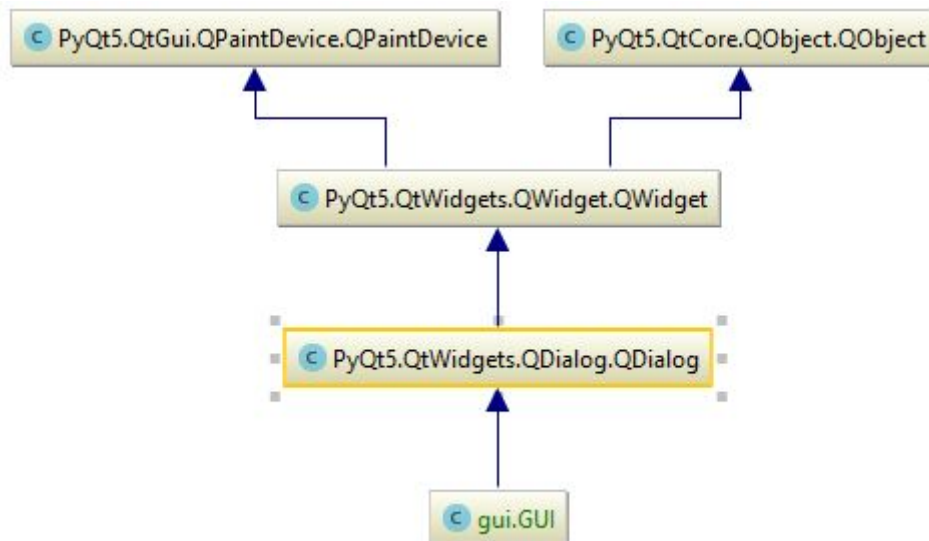


Structure of the program

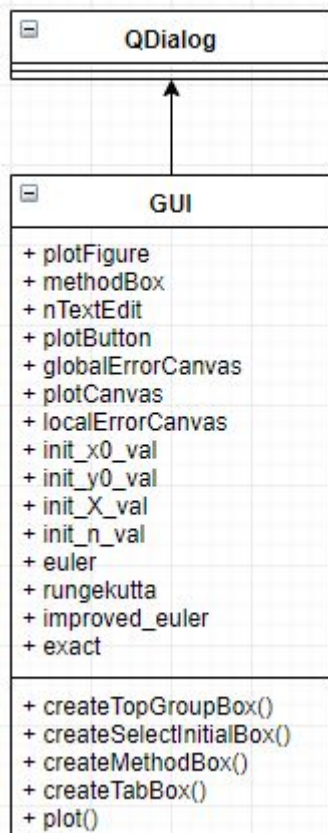


Class Method gets local error points, global error points, because calculating all of them the same, but each method has unique plot function realization.

I used Python 3.6 and libraries Mathplotlib 3.0, PyQt 5.11.3



gui.GUI is created GUI.



All create functions just creating GUI elements, plot function is draw all plots.

Interesting parts of code

Given function and solution.

```
self.solution = lambda x: self.c*math.pow(math.e, -x) + math.sin(x)/2.0 + math.cos(x)/2.0
self.f = lambda x, y: math.cos(x) - y
```

Local error function

```
def local_error(self):
    x, y = self.plot()
    error = [abs(self.solution(x[0]) - y[0])]
    for i in range(len(x[1:])):
        error.append(error[-1]+abs(self.solution(x[i]) - y[i]))
    return error
```

Global error function

```
def global_error(self, startn=1, finishn=100):
    errorry, errorrx = [], []
    last_h = self.h
    for i in range(startn, finishn+1):
        self.h = i
        self.step = (self.X - self.x0) / float(i)
        lerror = self.local_error()
        errorry.append(lerror[-1])
        errorrx.append(i)
    self.set_n(last_h)
    return errorrx, errorry
```

Euler plot function

```
def plot(self):
    x = [self.x0]
    y = [self.y0]
    for i in range(int(self.h)):
        yn = y[-1] + self.step * self.f(x[-1], y[-1])
        x.append(x[-1]+self.step)
        y.append(yn)
    return x, y
```

Improved euler plot function

```
def plot(self):
    x = [self.x0]
    y = [self.y0]
    for i in range(int(self.h)):
        yn = y[-1] + self.step * (self.f(x[-1], y[-1]) + self.f(x[-1] + self.step,
                                                                    y[-1] + self.step * self.f(x[-1], y[-1]))) / 2.0
        x.append(x[-1]+self.step)
        y.append(yn)
    return x, y
```

Runge-Kutta plot function

```

def plot(self):
    x = [self.x0]
    y = [self.y0]
    k2 = lambda x, y, h: self.f(x + h / 2.0, y + (h / 2.0) * self.f(x, y))
    k3 = lambda x, y, h: self.f(x + h / 2.0, y + (h / 2.0) * k2(x, y, h))
    k4 = lambda x, y, h: self.f(x + h, y + h * k3(x, y, h))
    for i in range(int(self.h)):
        yn = y[-1] + (self.step / 6.0) * (self.f(x[-1], y[-1]) + k2(x[-1], y[-1], self.step) * 2.0 +
                                           k3(x[-1], y[-1], self.step) * 2.0 + k4(x[-1], y[-1], self.step))
        x.append(x[-1]+self.step)
        y.append(yn)
    return x, y

```

Exact plot function

```

def plot(self):
    x = [self.x0]
    y = [self.y0]
    for i in range(int(self.h)):
        y.append(self.solution(x[-1]+self.step))
        x.append(x[-1]+self.step)
    return x, y

```