

# Exercise 13 / 592

$$1) \quad y' = F(x, y), \quad y(x_0) = y_0 \quad \text{step size } h \text{ at} \\ x_n = x_{n-1} + h \quad y_n = y_{n-1} + hF(x_{n-1}, y_{n-1}) \\ \text{where } n = 1, 2, 3, \dots$$

$$\bullet \quad y' = y \quad y = F(x, y) \quad \text{and } y(0) = 1 \Rightarrow x_0 = 0 \quad y_0 = 1$$

$$i) \quad h = 0.4 \quad y_n = y_{n-1} + hF(x_{n-1}, y_{n-1})$$

$$\quad y_1 = y_0 + (0.4)F(x_0, y_0) = 1 + 0.4 \cdot 1 = 1.4$$

$$\quad x_1 = x_0 + h = 0 + 0.4 = 0.4 \quad ; \quad y_1 = y(0.4) = 1.4$$

$$ii) \quad h = 0.2$$

$$\quad x_1 = x_0 + h = 0 + 0.2 = 0.2$$

$$\quad x_2 = x_1 + h = 0.2 + 0.2 = 0.4$$

$$\quad y_1 = y_0 + hF(x_0, y_0) = 1 + 0.2(y_0) = 1 + 0.2 \cdot 1 = 1.2$$

$$\quad y_2 = y_1 + hF(x_1, y_1) = 1.2 + 0.2 \cdot 1.2 = 1.44$$

$$iii) \quad h = 0.1$$

$$\quad x_1 = x_0 + h = 0 + 0.1 = 0.1$$

$$\quad x_2 = x_1 + h = 0.1 + 0.1 = 0.2$$

$$\quad x_3 = x_2 + h = 0.2 + 0.1 = 0.3$$

$$\quad x_4 = x_3 + h = 0.3 + 0.1 = 0.4$$

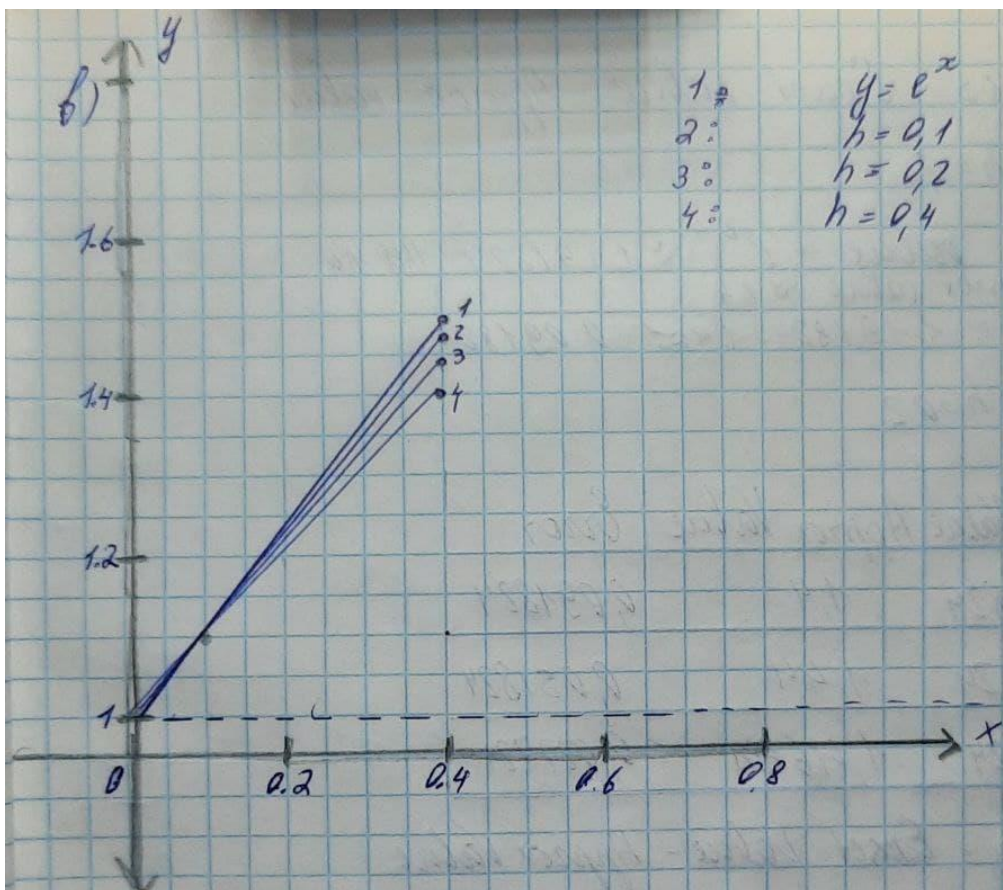
$$\quad y_1 = y_0 + hF(x_0, y_0) = 1 + 0.1(y_0) = 1.1$$

$$\quad y_2 = y_1 + hF(x_1, y_1) = 1.1 + 0.11 = 1.21$$

$$\quad y_3 = y_2 + hF(x_2, y_2) = 1.21 + 0.121 = 1.331$$

$$\quad y_4 = y_3 + hF(x_3, y_3) = 1.331 + 0.1331 = 1.4641$$





① Draw the curve for  $y = e^x$

② For  $h = 0.4$   $(x_1, y_1) = (0.4, 1.4)$

③ For  $h = 0.2$   $(x_1, y_1) = (0.2, 1.2)$

④ For  $h = 0.1$   $(x_1, y_1) = (0.1, 1.1)$

$(x_3, y_3) = (0.3, 1.3)$

$(x_2, y_2) = (0.4, 1.44)$

$(x_3, y_3) = (0.2, 1.2)$

$(x_4, y_4) = (0.4, 1.46)$

As seen in the graph, we see that our estimates in part a are underestimates, because they are below the actual curve of  $y = e^x$ .

c)  $\text{Error} = \text{Exact value} - \text{Approx. value}$

• For  $h=0.4$

Exact value =  $e^{0.4} \approx 1.491824$  ~~1.4~~

Approx. value  $\approx 1.4$

Error =  $1.491824 - 1.4 \approx 0.091824$

• For  $h=0.2$

	Exact Value	Approx. Value	Error
$h=0.4$	1,491824	1,4	0,091824
$h=0.2$	1,491824	1,44	0,051824
$h=0.1$	1,491824	1,4641	0,027724

$\text{Error} = \text{Exact Value} - \text{Approx. Value}$

Exact Value =  $e^{0.4} \approx 1.491824$

Conclusion: If the step is halved  $\Rightarrow$   
the error estimate also appears to be halved



Exercise 25  $\frac{dy}{dx} + 3x^2y = 6x^2$   $y(0) = 3$

$\frac{dy}{dx}$  at  $x=0 \Rightarrow \frac{dy}{dx} = 6x^2 - 3x^2y = 0$

$y(0,01) = ?$   
Substitute in  $y = y_0 + (x - x_0) \cdot \left(\frac{dy}{dx} \text{ at } x=0\right)$   
 $x_0 = 0$   $y(0) = 3$

h	y(1)
1	3
0.1	2,3928
0.01	2,3701
0.001	2,3681

b) ①  $y = 2 + e^{-x^3}$

$\frac{dy}{dx} = (-3x^2)e^{-x^3}$

$\frac{dy}{dx} + 3x^2y = 6x^2$

$\Rightarrow -3x^2e^{-x^3} + 6x^2 + 3x^2e^{-x^3} = 6x^2 \Rightarrow$   
 $\Rightarrow 6x^2 = 6x^2$  It means  
that  $y = 2 + e^{-x^3}$   
satisfies the given  
differential equation. ✓

② Check if  $y = 2 + e^{-x^3}$  satisfy the given initial value given at condit.  $y(0) = 3$

$y = 2 + e^{-x^3}$

At  $x=0$   $y(0) = 2 + e^0 = 2 + 1 = 3$  ✓

c) Error = Exact value - Approx. Value

	Exact Val.	Approx. Val.	Error
$h=1$	2,3679	3	-0,6321
$h=0.1$	2,3689	2,3928	-0,0249
$h=0.01$	2,3679	2,3701	-0,0022
$h=0.001$	2,3679	2,3681	-0,0002

When  $h$  is divided  
by 10, the error  
is also divided  
by approx. 10

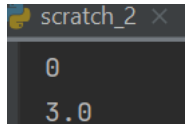
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x0: int = 0
y0 = 3
# m0=dy/dx
m0 = 3 * x0 ** 2 * (2 - y0)
print(m0)

x001 = 0.01
y001 = y0 + (x001 - x0) * m0
print(y001)

```

These lines of code for each value. Then the next step is to find the new value  $dy/dx$ . And then the new  $Y$  at  $x=0.02$ . And so on until we reach  $x=1.0$



```

1.
Start

2.
Define
function
f(x, y)

3.
Read values of initial condition(x0 and y0), number of steps(n) and
calculation point(xn)

4.
Calculate step size(h) = (xn - x0) / b

5.Set i = 0

6. Loop   yn = y0 + h * f(x0 + i * h, y0)
y0 = yn
i = i + 1
While
i < n
7.
Display yn as result
8.
Stop

```

```

#
# main function
def f(x, y):
    return x + y
# f = lambda x: x+y
# Euler method
def euler(x0, y0, xn, n):
    # Formula for calculating step size
    h = (xn - x0) / n
    print('\n-----SOLUTION-----')
    print('-----')
    print('x0\ty0\tslope\tyn')
    print('-----')
    for i in range(n):
        slope = f(x0, y0)
        yn = y0 + h * slope

```

```

        print('%.4f\t%.4f\t%.4f\t%.4f' % (x0, y0, slope, yn))
        print('-----')
        y0 = yn
        x0 = x0 + h

    print('\nAt x=%.4f, y=%.4f' % (xn, yn))
# Inputs
print('Enter initial conditions:')
x0 = float(input('x0 = '))
y0 = float(input('y0 = '))
print('Enter calculation point: ')
xn = float(input('xn = '))
print('Enter number of steps:')
step = int(input('Number of steps = '))

# Euler method call
euler(x0, y0, xn, step)

```