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Lab 4

Data Analysis

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In this lab the goal was to take four initial value problems and use three methods for approximating their values at later points on an interval. The problems given were:

a) $x' = x/1+t$ with $x(0) = 1$. Find $x(2)$. (Analytical solution: $x = t+1$)

b) $x' = t + x$ with $x(0) = 1$. Find $x(2)$. (Analytical solution: $x = -t+2e^t-1$)

c) $x' = t - x$ with $x(1) = 2$. Find $x(3)$. (Analytical solution: $x = t+2e^{-(1-t)}-1$)

d) $x' = t-x/t+x$ with $x(2) = 1$. Find $x(4)$. (Analytical solution: $x = -t + \sqrt{2t^2 + 1}$)

First we were to use Maple to determine analytical solutions for each problem. We then created a program to numerically solve the problem with three separate methods, Euler's Method, Heun's Method, and the Runge-Kutta Method. Each was done over 10 iterations and 100 iterations. We can see that as the methods progress and the number of iterations increases, the accuracy of our approximations increases and the relative error decreases. In order from a to d, with increments of 10 to 100 we have the following tables...

n =10		n =100		a)	
Euler's Method					
t	x	t	x		
0.2000000000	1.2000000000	0.0200000000	1.0200000000		
0.4000000000	1.4000000000	0.0400000000	1.0400000000		
0.6000000000	1.6000000000	0.0600000000	1.0600000000		
0.8000000000	1.8000000000	0.0800000000	1.0800000000		
1.0000000000	2.0000000000	0.1000000000	1.1000000000		
1.2000000000	2.2000000000	0.1200000000	1.1200000000		
1.4000000000	2.4000000000	0.1400000000	1.1400000000		
1.6000000000	2.6000000000	0.1600000000	1.1600000000		
1.8000000000	2.8000000000	0.1800000000	1.1800000000		
2.0000000000	3.0000000000	2.0000000000	3.0000000000		
Relative Error	0.0000000000	Relative Error	0.0000000000		

n =10		n =100		a)	
Heun's Method					
t	x	t	x		
0.2000000000	1.2000000000	0.0200000000	1.0200000000		
0.4000000000	1.4000000000	0.0400000000	1.0400000000		

0.6000000000	1.6000000000	0.0600000000	1.0600000000
0.8000000000	1.8000000000	0.0800000000	1.0800000000
1.0000000000	2.0000000000	0.1000000000	1.1000000000
1.2000000000	2.2000000000	0.1200000000	1.1200000000
1.4000000000	2.4000000000	0.1400000000	1.1400000000
1.6000000000	2.6000000000	0.1600000000	1.1600000000
1.8000000000	2.8000000000	0.1800000000	1.1800000000
2.0000000000	3.0000000000	2.0000000000	3.0000000000
Relative Error	0.0000000000	Relative Error	0.0000000000

Runge-Kutta			
n =10	Method	n =100	a)
t	x	t	x
0.2000000000	1.2000000000	0.0200000000	1.0200000000
0.4000000000	1.4000000000	0.0400000000	1.0400000000
0.6000000000	1.6000000000	0.0600000000	1.0600000000
0.8000000000	1.8000000000	0.0800000000	1.0800000000
1.0000000000	2.0000000000	0.1000000000	1.1000000000
1.2000000000	2.2000000000	0.1200000000	1.1200000000
1.4000000000	2.4000000000	0.1400000000	1.1400000000
1.6000000000	2.6000000000	0.1600000000	1.1600000000
2.0000000000	3.0000000000	2.0000000000	3.0000000000
Relative Error	0.0000000000	Relative Error	0.0000000000

Euler's Method			
n =10	Method	n =100	b)
t	x	t	x
0.2000000000	1.2000000000	0.0200000000	1.0200000000
0.4000000000	1.4800000000	0.0400000000	1.0408000000
0.6000000000	1.8560000000	0.0600000000	1.0624160000
0.8000000000	2.3472000000	0.0800000000	1.0848643200
1.0000000000	2.9766400000	0.1000000000	1.1081616060
1.2000000000	3.7719680000	0.1200000000	1.1323248390
1.4000000000	4.7663616000	0.1400000000	1.1573713350
1.6000000000	5.9996339200	0.1600000000	1.1833187620
1.8000000000	7.5195607040	0.1800000000	1.2101851370
2.0000000000	9.3834728450	2.0000000000	11.4892922400
Relative Error	0.2033126630	Relative Error	0.0245217540

Heun's Method			
n =10	Method	n =100	b)
t	x	t	x
0.2000000000	1.2400000000	0.0200000000	1.0204000000
0.4000000000	1.5768000000	0.0400000000	1.0416160800

0.6000000000	2.0316960000	0.0600000000	1.0636647250
0.8000000000	2.6306691200	0.0800000000	1.0865627520
1.0000000000	3.4054163260	0.1000000000	1.1103273200
1.2000000000	4.3946079180	0.1200000000	1.1349759320
1.4000000000	5.6454216600	0.1400000000	1.1605264460
1.6000000000	7.2154144260	0.1600000000	1.1869970800
1.8000000000	9.1748055990	0.1800000000	1.2144064210
2.0000000000	11.6092628300	2.0000000000	11.7761712300
Relative Error	0.0143358600	Relative Error	0.0001647950

Runge-Kutta		b)	
n =10	Method	n =100	
t	x	t	x
0.2000000000	1.2428000000	0.0200000000	1.0204026800
0.4000000000	1.5836359200	0.0400000000	1.0416215480
0.6000000000	2.0442129130	0.0600000000	1.0636730930
0.8000000000	2.6510416520	0.0800000000	1.0865741350
1.0000000000	3.4365022730	0.1000000000	1.1103418360
1.2000000000	4.4401438770	0.1200000000	1.1349937030
1.4000000000	5.7102717310	0.1400000000	1.1605475970
1.6000000000	7.3058858920	0.1600000000	1.1870217420
2.0000000000	11.7777784800	2.0000000000	11.7781121600
Relative Error	0.0000283336	Relative Error	0.0000000035

Euler's Method		c)	
n =10		n =100	
t	x	t	x
1.2000000000	1.8000000000	1.0200000000	1.9800000000
1.4000000000	1.6800000000	1.0400000000	1.9608000000
1.6000000000	1.6240000000	1.0600000000	1.9423840000
1.8000000000	1.6192000000	1.0800000000	1.9247363200
2.0000000000	1.6553600000	1.1000000000	1.9078415940
2.2000000000	1.7242880000	1.1200000000	1.8916847620
2.4000000000	1.8194304000	1.1400000000	1.8762510670
2.6000000000	1.9355443200	1.1600000000	1.8615260450
2.8000000000	2.0684354560	1.1800000000	1.8474955240
3.0000000000	2.2147483650	3.0000000000	2.2652391120
Relative Error	0.0246280560	Relative Error	0.0023920050

Heun's Method		c)	
n =10		n =100	
t	x	t	x
1.2000000000	1.8400000000	1.0200000000	1.9804000000
1.4000000000	1.7448000000	1.0400000000	1.9615840800

1.6000000000	1.7027360000	1.0600000000	1.9435367150
1.8000000000	1.7042435200	1.0800000000	1.9262426880
2.0000000000	1.7414796860	1.1000000000	1.9096870830
2.2000000000	1.8080133430	1.1200000000	1.8938552790
2.4000000000	1.8985709410	1.1400000000	1.8787329440
2.6000000000	2.0088281720	1.1600000000	1.8643060320
2.8000000000	2.1352391010	1.1800000000	1.8505607730
3.0000000000	2.2748960630	3.0000000000	2.2707072040
Relative Error	0.0018609030	Relative Error	0.0000161353

Runge-Kutta		c)	
n =10	Method	n =100	
t	x	t	x
1.2000000000	1.8374666670	1.0200000000	1.9803973470
1.4000000000	1.7406485420	1.0400000000	1.9615788780
1.6000000000	1.6976336500	1.0600000000	1.9435290670
1.8000000000	1.6986692570	1.0800000000	1.9262326930
2.0000000000	1.7357704760	1.1000000000	1.9096748360
2.2000000000	1.8023998150	1.1200000000	1.8938408740
2.4000000000	1.8932048080	1.1400000000	1.8787164710
2.6000000000	2.0038032170	1.1600000000	1.8642875780
3.0000000000	2.2706790970	3.0000000000	2.2706705670
Relative Error	0.0000037570	Relative Error	0.0000000005

Euler's Method		d)	
n =10		n =100	
t	x	t	x
2.2000000000	1.0666666670	2.0200000000	1.0066666670
2.4000000000	1.1360544220	2.0400000000	1.0133627020
2.6000000000	1.2075434560	2.0600000000	1.0200873360
2.8000000000	1.2806854470	2.0800000000	1.0268398240
3.0000000000	1.3551491410	2.1000000000	1.0336194470
3.2000000000	1.4306850550	2.1200000000	1.0404255100
3.4000000000	1.5071020390	2.1400000000	1.0472573400
3.6000000000	1.5842513610	2.1600000000	1.0541142870
3.8000000000	1.6620156700	2.1800000000	1.0609957200
4.0000000000	1.7403012140	4.0000000000	1.7441548290
Relative Error	0.0024426940	Relative Error	0.0002337650

Heun's Method		d)	
n =10		n =100	
t	x	t	x
2.2000000000	1.0680272110	2.0200000000	1.0066813510
2.4000000000	1.1383616230	2.0400000000	1.0133915570

2.6000000000	1.2105122590	2.0600000000	1.0201298680
2.8000000000	1.2841160770	2.0800000000	1.0268955570
3.0000000000	1.3588994520	2.1000000000	1.0336879230
3.2000000000	1.4346525910	2.1200000000	1.0405062890
3.4000000000	1.5112121500	2.1400000000	1.0473499970
3.6000000000	1.5884491790	2.1600000000	1.0542184120
3.8000000000	1.6662606010	2.1800000000	1.0611109210
4.0000000000	1.7445630830	4.0000000000	1.7445626470
Relative Error	0.0000002499	Relative Error	0.0000000000

Runge-Kutta		d)	
n =10	Method	n =100	
t	x	t	x
2.2000000000	1.0680269320	2.0200000000	1.0066813510
2.4000000000	1.1383612090	2.0400000000	1.0133915570
2.6000000000	1.2105117840	2.0600000000	1.0201298670
2.8000000000	1.2841155780	2.0800000000	1.0268955570
3.0000000000	1.3588989510	2.1000000000	1.0336879230
3.2000000000	1.4346520970	2.1200000000	1.0405062890
3.4000000000	1.5112116700	2.1400000000	1.0473499970
3.6000000000	1.5884487150	2.1600000000	1.0542184120
4.0000000000	1.7445626520	4.0000000000	1.7445626470
Relative Error	0.0000000030	Relative Error	0.0000000003

List of items learned

- Euler's method
- Heun's method
- Runge-Kutta Method
- C++ practice
- Calculating relative error practice