NA21 Diferencijalne jednadzbe

Ivan Slapničar

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1 Diferencijalne jednadžbe

Riješimo diferencijalnu jednadžbu

$$\frac{d}{dx}y(x) = f(x, y(x)),$$

uz zadani početni uvjet

$$y(x_0) = y_0.$$

1.1 Eulerova metoda

Počevši od točke x_0 , za niz jednako udaljenih točaka

$$x_{k+1} = x_k + h,$$

vrijednost funkcije y_{k+1} u točki x_{k+1} se aproksimira s prva dva člana Taylorovog reda oko točke x_k :

$$y(x_{k+1}) \approx y_{k+1} = y_k + h f(x_k, y_k).$$

Lokalna pogreška je $O(h^2)$, a globalna pogreška je O(h) pa metoda nije previše točna.

Out[1]: myEuler (generic function with 1 method)

1.1.1 **Primjer 1**

Rješenje problema početnih vrijednosti

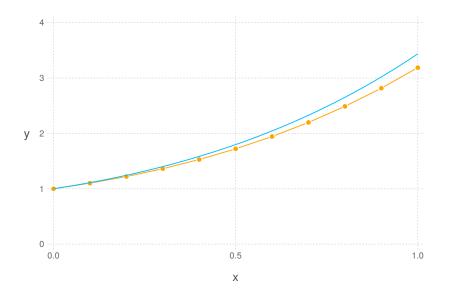
$$y'=x+y, \quad y(0)=1,$$

je

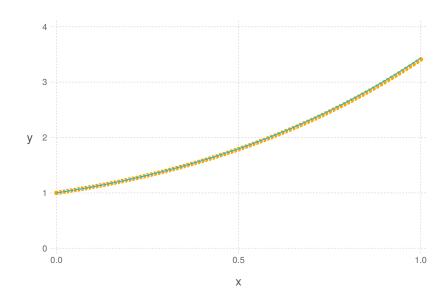
Out[4]:

$$y = 2e^x - x - 1$$

```
(vidi Numerička matematika, primjer 8.1).
In [2]: # 10 podintervala na intervalu [0,1]
        x=range(0,stop=1,length=11)
        f1(x,y)=x+y
        y=myEuler(f1,1.0,x)
Out[2]: 11-element Array{Float64,1}:
         1.0
         1.1
         1.22000000000000002
         1.362
         1.5282
         1.72102
         1.943122
         2.1974342
         2.48717762
         2.8158953820000003
         3.1874849202
In [3]: using Gadfly
In [4]: # Nacrtajmo točno rješenje i izračunate točke
        solution1(x)=2*exp(x)-x-1
        Gadfly.plot(layer(solution1,0,1),
            layer(x=x,y=y,Geom.point, Geom.line,
            Theme(default_color=colorant"orange")))
```



Out[5]:



1.1.2 Primjer 2

Rješenje problema

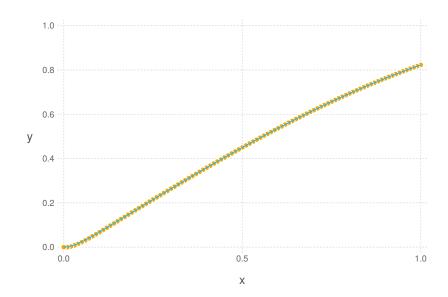
$$y' = 30(\sin x - y), \quad y(0) = 0,$$

je

$$y(x) = \frac{30}{901}(30\sin x - \cos x + e^{-30x})$$

(vidi Numerička matematika, primjer 8.3).

Out[6]:



1.2 Metode Runge-Kutta

Vrijednost funkcije y(x) u točki x_{k+1} se aproksimira pomoću vrijednosti funkcije f(x,y) u nekoliko odabranih točaka na intervalu

$$[x_k, x_{k+1}] \equiv [x_k, x_k + h].$$

Heuneova metoda:

$$k_1 = hf(x_k, y_k),$$

 $k_2 = hf(x_k + h, y_k + k_1),$
 $y_{k+1} = y_k + \frac{1}{2}(k_1 + k_2).$

Klasična Runge-Kutta metoda:

$$k_{1} = hf(x_{k}, y_{k}),$$

$$k_{2} = hf(x_{k} + \frac{h}{2}, y_{k} + \frac{k_{1}}{2}),$$

$$k_{3} = hf(x_{k} + \frac{h}{2}, y_{k} + \frac{k_{2}}{2}),$$

$$k_{4} = hf(x_{k} + h, y_{k} + k_{3}),$$

$$y_{k+1} = y_{k} + \frac{1}{6}(k_{1} + 2k_{2} + 2k_{3} + k_{4}).$$

Heuneova metoda je metoda reda 2 (potrebne su dvije evaluacije funkcije f(x,y) u svakom koraku), a *klasična Runge-Kutta* metoda je metoda reda 4 (potrebne su četiri evaluacije funkcije f(x,y) u svakom koraku).

Lokalna pogreška klasične Runge-Kutta metode je $O(h^5)$.

```
In [7]: function myRK4(f::Function,y0::T,x::T1) where {T,T1} h=x[2]-x[1] \\ y=Array\{T\} \text{ (undef,length(x))} \\ y[1]=y0 \\ \text{for } i=2:\text{length(x)} \\ \xi=x[i-1] \\ \eta=y[i-1] \\ k1=h*f(\xi,\eta) \\ k2=h*f(\xi+h/2,\eta+k1/2) \\ k3=h*f(\xi+h/2,\eta+k2/2) \\ k4=h*f(\xi+h,\eta+k3) \\ y[i]=\eta+(k1+2*k2+2*k3+k4)/6.0 \\ \text{end} \\ y \\ \text{end}
```

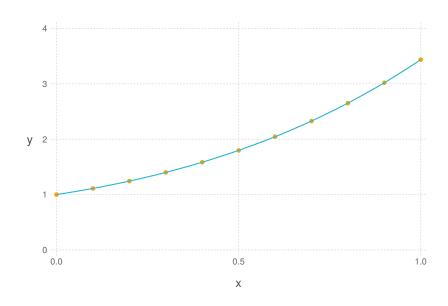
Out[7]: myRK4 (generic function with 1 method)

1.2.1 **Primjer 3**

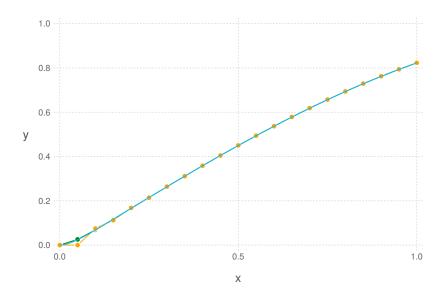
Riješimo probleme iz Primjera 1 i 2. Za Primjer 1 se numeričko rješenje grafički preklapa s točnim rješenjem. Za Primjer 2 je rješenje pomoću myRK4() ze red veličine točnije od rješenja dobivenog pomoću myEuler().

```
In [8]: x=range(0,stop=1,length=11)
    y=myRK4(f1,1.0,x)
    Gadfly.plot(layer(solution1,0,1),
        layer(x=x,y=y,Geom.point, Geom.line,
        Theme(default_color=colorant"orange")))
```

Out[8]:



```
In [9]: x=range(0,stop=1,length=21)
    yEuler=myEuler(f2,0.0,x)
    yRK4=myRK4(f2,0.0,x)
    Gadfly.plot(layer(solution2,0,1),
        layer(x=x,y=yEuler,Geom.point,Geom.line,
        Theme(default_color=colorant"orange")),
        layer(x=x,y=yRK4,Geom.point,Geom.line,
        Theme(default_color=colorant"green")))
```



```
In [11]: solution2(1), yEuler[end],yRK4[end]
Out[11]: (0.8225469668713269, 0.8232246149737463, 0.8224510545539467)
```

1.2.2 Postojeće rutine

Većina programa ima ugrađene odgovarajuće rutine za numeričko rješavanje običnioh diferencijalnih jednadžbi. Tako, na primjer,

- Matlab ima rutine ode* (vidi Matlab, Ordinary Defferential Equations), a
- Julia ima paket ODE.jl.

Klasična RK4 metoda je implementirana u funkciji ode4(), a Heuneova metoda je implementirana u funkciji ODE.ode2_heun().

Napomena Funkcija ODE. ode2_heun() nije vidljiva pozivom naredbe varinfo() jer nije izvezena, ali se može vidjeti u datoteci runge_kutta.jl.

```
In [12]: using ODE
In [13]: # varinfo(ODE)
In [14]: methods(ode4)
Out[14]: # 2 methods for generic function "(::Type)":
        [1] ode4() in ODE at /home/slap/.julia/packages/ODE/AfTLy/src/algorithm_types.jl:8
        [2] ode4(fn, y0, tspan; kwargs...) in ODE at /home/slap/.julia/packages/ODE/AfTLy/src/r
```

```
In [15]: methods(ODE.ode2_heun)
Out[15]: # 1 method for generic function "ode2_heun":
         [1] ode2_heun(fn, y0, tspan) in ODE at /home/slap/.julia/packages/ODE/AfTLy/src/runge_k
In [16]: # Riješimo problem iz Primjera 2.
         # Vrijednosti od y su drugi element izlaza.
         yode4=ode4(f2,0.0,range(0,stop=1,length=21))[2]
Out[16]: 21-element Array{Float64,1}:
          0.0
          0.02577465889736051
          0.06907928362310821
          0.11702221187212225
          0.16598814398449663
          0.21489889878902638
          0.2633708755391625
          0.31121145682884227
          0.358281525535542
          0.4044580878726224
          0.4496242654708331
          0.4936667669128835
          0.5364753996450401
          0.5779431345102801
          0.6179663155999784
          0.656444903571796
          0.6932827213844007
          0.7283876935110474
          0.7616720757580776
          0.7930526744915598
          0.8224510545539468
In [17]: yode2=ODE.ode2_heun(f2,0.0,range(0,stop=1,length=21))[2]
Out[17]: 21-element Array{Float64,1}:
          0.03748437695300875
          0.07956060960424721
          0.12436644911529335
          0.17069172911575453
          0.21773430109009081
          0.2649476084568653
          0.311945533379127
          0.35844303729764804
          0.40421917052870876
          0.44909406024188386
          0.49291463237259575
```

- 0.5355457894301516
- 0.5768649951727362
- 0.6167589852602136
- 0.655121803091
- 0.6918536600977667
- 0.7268603073290028
- 0.7600527223736295
- 0.7913469889652425
- 0.8206642924131837

In [18]: # Usporedimo rješenja

[yRK4 yode4 yRK4-yode4 yode2 yode4-yode2]

Out[18]: 21×5 Array{Float64,2}:

J	. , .			
0.0	0.0	0.0	0.0	0.0
0.0257747	0.0257747	0.0	0.0374844	-0.0117097
0.0690793	0.0690793	0.0	0.0795606	-0.0104813
0.117022	0.117022	1.38778e-17	0.124366	-0.00734424
0.165988	0.165988	0.0	0.170692	-0.00470359
0.214899	0.214899	0.0	0.217734	-0.0028354
0.263371	0.263371	0.0	0.264948	-0.00157673
0.311211	0.311211	5.55112e-17	0.311946	-0.000734077
0.358282	0.358282	-5.55112e-17	0.358443	-0.000161512
0.404458	0.404458	0.0	0.404219	0.000238917
0.449624	0.449624	0.0	0.449094	0.000530205
0.493667	0.493667	0.0	0.492915	0.000752135
0.536475	0.536475	1.11022e-16	0.535546	0.00092961
0.577943	0.577943	0.0	0.576865	0.00107814
0.617966	0.617966	0.0	0.616759	0.00120733
0.656445	0.656445	0.0	0.655122	0.0013231
0.693283	0.693283	0.0	0.691854	0.00142906
0.728388	0.728388	1.11022e-16	0.72686	0.00152739
0.761672	0.761672	-1.11022e-16	0.760053	0.00161935
0.793053	0.793053	0.0	0.791347	0.00170569
0.822451	0.822451	-1.11022e-16	0.820664	0.00178676

1.3 Sustavi diferencijalnih jednadžbi

Problem. Riješimo sustav od n jednadžbi

$$y'_1(x) = f_1(x, y_1, y_2, ..., y_n),$$

 $y'_2(x) = f_2(x, y_1, y_2, ..., y_n),$
 \vdots
 $y'_n(x) = f_2(x, y_1, y_2, ..., y_n)$

i *n* nepoznatih funkcija y_1, y_2, \ldots, y_n uz početne uvjete

$$y_i(x_0) = \zeta_i$$
.

Uz oznake

$$f = \begin{bmatrix} f_1 \\ f_2 \\ \vdots \\ f_n \end{bmatrix}, \quad y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}, \quad \zeta = \begin{bmatrix} \zeta_1 \\ \zeta_2 \\ \vdots \\ \zeta_n \end{bmatrix},$$

zadani problem možemo zapisati u vektorskom obliklu kao

$$y'(x) = f(x, y), \quad y(x_0) = \zeta.$$

Problem se uspješno rješava Eulerovom metodom i Runge-Kutta metodama u vektorskom obliku.

1.3.1 Primjer 4 - Lhotka-Volterra jednadžbe

Modeliranje sustava *lovac-plijen* daje sustav *Lhotka-Volterra* jednadžbi (vidi Matematika 2, poglavlje 5.11 i Numerička matematika, primjer 8.7):

$$\frac{dZ}{dt} = z Z - a Z V = Z (z - a V),
\frac{dV}{dt} = -v V + b Z V = V (-v + b Z), \quad v, z, a, b > 0,$$
(1)

uz početne uvjete

$$V(t_0) = V_0, \qquad Z(t_0) = Z_0.$$

 $Stabilna\ stanja\ su\ stanja\ u\ kojima\ nema\ promjene,\ odnosno,\ stanja\ u\ kojima\ su\ obje\ derivacije jednake nuli. To su <math>trivijalno\ stabilno\ stanje,\ V=Z=0\ i$

$$V = \frac{z}{a'}, \qquad Z = \frac{b}{z'}.$$
 (2)

U *faznom prostoru*, eliminacijom nezavisne varijable *t*, dobijemo jednu linearnu diferencijalnu jednadžbu:

$$\frac{dV}{dZ} = \frac{\frac{dV}{dt}}{\frac{dZ}{dt}} = \frac{V(-v + bZ)}{Z(z - aV)}.$$
(3)

Ovo je jednadžba sa separiranim varijablama koja ima implicitno zadano rješenje

$$V^z Z^v = C e^{aV} e^{bZ}, \qquad C = \frac{V_0^z Z_0^v}{e^{aV_0} e^{bZ_0}}.$$
 (4)

Riješimo sustav za populacije vukova V i zečeva Z uz

$$v = 0.02$$
, $z = 0.06$, $a = 0.001$, $b = 0.00002$, $V(0) = 30$, $Z(0) = 800$,

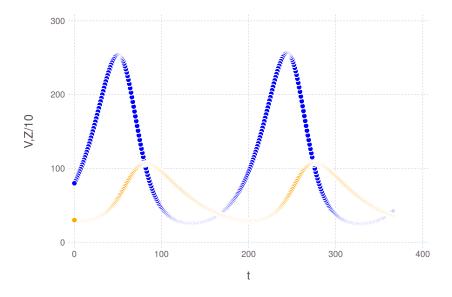
te riješenje u faznom prostoru usporedimo s egzaktnim rješenjem.

Napomena. Funkcije myEuler(), myRK4() i funkcije iz paketa ODE.jl su već prilagođene i za rješavanje sustava.

```
In [19]: \# y = [V, Z], t0 = 0, y0 = y(0) = [30, 800]
         t=range(0,stop=365,length=3651) # 356 dana s razmakom od 1/10 dana
         v=0.02
         z=0.06
         a = 0.001
         b=0.00002
         VO=30.0 # pocetna populacija vukova
         Z0=800.0 # pocetna populacija zeceva
         y0=[V0,Z0]
         fVZ(t,y)=[y[1]*(-v+b*y[2]),y[2]*(z-a*y[1])]
         y=myEuler(fVZ,y0,t)
Out[19]: 3651-element Array{Array{Float64,1},1}:
          [30.0, 800.0]
          [29.988, 802.4]
          [29.9761, 804.808]
          [29.9644, 807.225]
          [29.9529, 809.649]
          [29.9415, 812.082]
          [29.9302, 814.523]
          [29.9191, 816.972]
          [29.9082, 819.43]
          [29.8974, 821.895]
          [29.8867, 824.37]
          [29.8762, 826.852]
          [29.8659, 829.343]
          [36.3502, 405.478]
          [36.307, 406.436]
          [36.2639, 407.399]
          [36.2209, 408.366]
          [36.178, 409.338]
          [36.1353, 410.313]
          [36.0927, 411.292]
          [36.0502, 412.275]
```

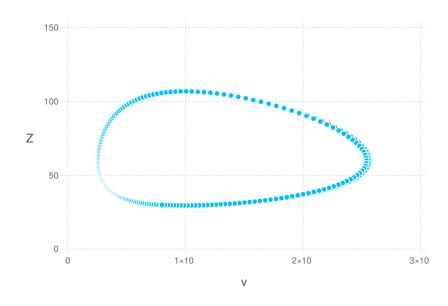
```
[36.0078, 413.263]
[35.9655, 414.254]
[35.9234, 415.25]
[35.8814, 416.249]
```


Out [20]:



```
[29.9529, 809.649]
                     [29.9532, 809.665]
                                          [29.9532, 809.665]
[29.9415, 812.082]
                     [29.9419, 812.102]
                                          [29.9419, 812.102]
[29.9302, 814.523]
                     [29.9307, 814.548]
                                          [29.9307, 814.548]
[29.9191, 816.972]
                     [29.9197, 817.001]
                                          [29.9197, 817.001]
[29.9082, 819.43]
                     [29.9088, 819.463]
                                          [29.9088, 819.463]
[29.8974, 821.895]
                     [29.8981, 821.933]
                                          [29.8981, 821.933]
[29.8867, 824.37]
                     [29.8875, 824.411]
                                          [29.8875, 824.411]
[29.8762, 826.852]
                     [29.8771, 826.898]
                                          [29.8771, 826.898]
[29.8659, 829.343]
                     [29.8668, 829.393]
                                          [29.8668, 829.393]
[36.3502, 405.478]
                     [36.5054, 420.609]
                                          [36.5054, 420.609]
[36.307, 406.436]
                     [36.4631, 421.599]
                                          [36.4631, 421.599]
[36.2639, 407.399]
                     [36.421, 422.593]
                                          [36.421, 422.593]
[36.2209, 408.366]
                     [36.379, 423.592]
                                          [36.379, 423.592]
[36.178, 409.338]
                     [36.3371, 424.594]
                                          [36.3371, 424.594]
[36.1353, 410.313]
                     [36.2954, 425.601]
                                          [36.2954, 425.601]
[36.0927, 411.292]
                     [36.2537, 426.612]
                                          [36.2537, 426.612]
[36.0502, 412.275]
                     [36.2122, 427.627]
                                          [36.2122, 427.627]
                     [36.1708, 428.647]
                                          [36.1708, 428.647]
[36.0078, 413.263]
[35.9655, 414.254]
                     [36.1296, 429.67]
                                          [36.1296, 429.67]
                     [36.0884, 430.698]
                                          [36.0884, 430.698]
[35.9234, 415.25]
[35.8814, 416.249]
                     [36.0474, 431.73]
                                          [36.0474, 431.73]
```

Out [22]:



1.3.2 Skalirane Lhotka-Volterra jednadžbe

Crtanje egzaktnog rješenja (3) u faznom prostoru nije moguće direktno, jer crtanje implicitno zadanih funkcija na velikom području traje izuzetno dugo. Međutim, pomoću transformacija (vidi Modeling Complex Systems, poglavlje 2.1)

$$X = \frac{b}{v}Z$$
, $Y = \frac{a}{z}V$, $\tau = \sqrt{z \cdot v}t$, $\rho = \sqrt{\frac{z}{v}}$

jednadžbu (1) je moguće prikazati u bezdimenzionalnim varijablama u skaliranom vremenu τ:

$$\frac{dX}{d\tau} = \rho X (1 - Y),
\frac{dY}{d\tau} = -\frac{1}{\rho} Y (1 - X).$$
(5)

Sustav (5) ovisi o samo *jednom* parametru ρ . Sustav ima netrivijalno stabilno rješenje X=Y=1, a rješenje (4) u faznom prostoru je

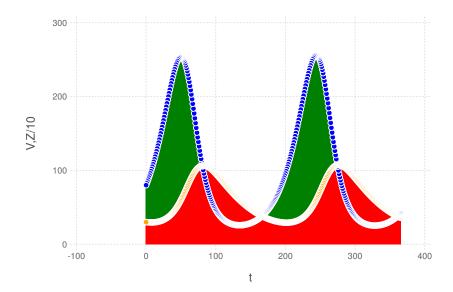
$$YX^{1/\rho^2} = Ce^Y e^{X/\rho^2}, \qquad C = \frac{Y_0 X_0^{1/\rho^2}}{e^{Y_0} e^{X_0/\rho^2}}.$$

Riješimo sustav iz Primjera 4 u bezdimenzionalnom obliku i grafički usporedimo rješenja:

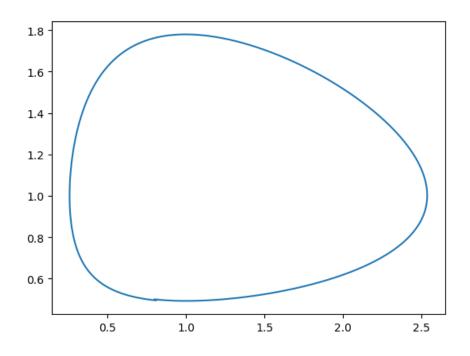
```
In [23]: \rho=sqrt(z/v)
           \tau=range(0,stop=365*sqrt(z*v),length=3651)
           y0=[Z0*b/v,V0*a/z]
           \mathtt{fXY}(\tau, \mathtt{y}) = [\rho * \mathtt{y}[1] * (1 - \mathtt{y}[2]), - \mathtt{y}[2] * (1 - \mathtt{y}[1])/\rho]
           y=myEuler(fXY,y0,\tau)
Out[23]: 3651-element Array{Array{Float64,1},1}:
            [0.8, 0.5]
            [0.8024, 0.4998]
            [0.804808, 0.499602]
            [0.807225, 0.499407]
            [0.809649, 0.499215]
            [0.812082, 0.499025]
            [0.814523, 0.498837]
            [0.816972, 0.498652]
            [0.81943, 0.49847]
            [0.821895, 0.49829]
            [0.82437, 0.498112]
            [0.826852, 0.497937]
```

```
[0.829343, 0.497765]
          [0.405478, 0.605836]
          [0.406436, 0.605116]
          [0.407399, 0.604398]
          [0.408366, 0.603681]
          [0.409338, 0.602967]
          [0.410313, 0.602255]
          [0.411292, 0.601544]
          [0.412275, 0.600836]
          [0.413263, 0.60013]
          [0.414254, 0.599426]
          [0.41525, 0.598723]
          [0.416249, 0.598023]
In [24]: X=map(Float64,[y[i][1] for i=1:length(y)])
         Y=map(Float64, [y[i][2] for i=1:length(y)])
         # Rješenja se poklapaju
         Gadfly.plot(layer(x=t[1:10:end],y=V[1:10:end],Geom.point,
             Theme(default_color=colorant"orange")),
             layer(x=t[1:10:end], y=Z[1:10:end]/10, Geom. point,
                 Theme(default_color=colorant"blue")),
             layer(x=\tau[1:10:end]/sqrt(z*v), y=Y[1:10:end]*z/a,Geom.bar,
                 Theme(default_color=colorant"red")),
             layer(x=\tau[1:10:end]/sqrt(z*v), y=X[1:10:end]*v/(10b),Geom.bar,
                 Theme(default_color=colorant"green")),
             Guide.xlabel("t"),Guide.ylabel("V,Z/10"))
```

Out [24]:



```
In [25]: using SymPy, PyPlot
In [26]: ?SymPy.plot_implicit
Out [26]:
Plot an implicit equation
@syms x y
plot_implicit(Eq(x^2 + y^2, 3), (x, -2, 2), (y, -2, 2))
In [27]: # Crtanje implicitne funkcije traje dugo.
          Osyms x y
          \sigma=1/\rho^2
          C0=(y0[2]*y0[1]^{\sigma})/exp(y0[2]+\sigma*y0[1])
          SymPy.plot_implicit(Eq(y*x^{\sigma},C0*exp(y+\sigma*x)),(x,0,3),(y,0,2))
               > 2.00
                  1.75
                  1.50
                  1.25
                  1.00
                  0.75
                  0.50
                  0.25
                  0.00
                     0.0
                               0.5
                                        1.0
                                                  1.5
                                                            2.0
                                                                     2.5
                                                                               3.0
```



1.4 Diferencijalne jednadžbe višeg reda

Diferencijalna jednadžba višeg reda supstitucijama se može svesti na sustav diferencijalnih jednadžbi prvog reda.

1.4.1 **Primjer 5**

Rješenje problema početnih vrijednosti (vidi Matematika 2, primjer 5.28)

$$y''' + y'' = x$$
, $y(0) = 0$, $y'(0) = 0$, $y''(0) = 0$

je

$$y(x) = -1 + x + e^{-x} + \frac{x^3}{6} - \frac{x^2}{2}.$$

Supstitucije

$$y'=u, \quad y''=v,$$

daju sustav

$$y' = u$$

$$u' = v$$

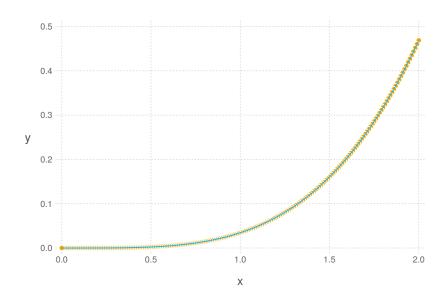
$$v' = -v + x$$

uz početne uvjete

$$y(0) = 0$$
, $u(0) = 0$, $v(0) = 0$.

```
In [29]: x=range(0,stop=2,length=201)
    y0=[0.0,0,0]
    f5(x,y)=[y[2],y[3],-y[3]+x]
# Izračunato rješenje je prvi element polja y
    yEuler=myEuler(f5,y0,x)
    yRK4=myRK4(f5,y0,x)
    Y=map(Float64,[yRK4[i][1] for i=1:length(yEuler)])
# Egzaktno rješenje
    solution5(x)=-1+x+exp(-x)+x^3/6-x^2/2
# Nacrtajmo
    Gadfly.plot(layer(solution5,0,2),
        layer(x=x,y=Y,Geom.point,
        Theme(default_color=colorant"orange")),
        Guide.xlabel("x"),Guide.ylabel("y"))
```

Out[29]:



Out[30]: 3.670907947195479e-10