

Numerical solutions of Ordinary and partial differential equations

Assignment - 4

1. Given

$$x^2 y'' - 2y + x = 0 \rightarrow (1) \quad y(2) = 0$$

$$h = \frac{1}{4} = 0.25 \quad y(3) = 0$$

We know that

General solution of the equation

$$[y(x) = \lambda y_1(x) + (1-\lambda)y_2(x)] \rightarrow 2$$

Boundary value problem of first kind

$$y_1(2) = y_1 = 0, \quad y_1'(2) = 0; \quad x^2 y_1'' - 2y_1 + x = 0$$

$$y_2(2) = y_2 = 0, \quad y_2'(2) = 1; \quad x^2 y_2'' - 2y_2 + x = 0$$

We know that

$$\begin{cases} \text{Second order Taylor's series method} \\ y_{j+1} = y_j + hy_j' + \frac{h^2}{2!} y_j'' \end{cases} \rightarrow (3)$$

$$\text{differentiating} \quad y_{j+1}' = y_j' + hy_j'' + \frac{h^2}{2!} y_j''' \rightarrow (4)$$

$$\text{from eqn } (1) \quad x^2 y'' - 2y + x = 0 \quad y'' = \frac{2y-x}{x^2} \rightarrow (5)$$

$$\text{differentiating} \quad x^2 y''' + 2xy'' - 2y' + 1 = 0 \Rightarrow y''' = \frac{2y'-1-2xy''}{x^2} \rightarrow (6)$$

substituting (5) in (6)

$$y''' = 2y' - 1 - 2x \left(\frac{2y-x}{x^2} \right) = \frac{2xy'+x-4y}{x^3}$$

$$\therefore y_{j+1}' = y_j' + hy_j'' + \frac{h^2}{2!} \left(\frac{2y_j - x_j}{x_j^2} \right)$$

$$y_{j+1}' = y_j' + h \left(\frac{2y_j - x_j}{x_j^2} \right) + \frac{h^2}{2!} \left(\frac{2x_j y_j' + x_j - 4y_j}{x_j^3} \right)$$

for y_1

$$j=0$$

$$x_0 = 2$$

$$y_1(2) = 0$$

$$y_1'(2) = 0$$

$$y_1 = y_0 + hy_0' + \frac{h^2}{2!} \left(\frac{2y_0 - x_0}{x_0^2} \right)$$

$$y_1' = y_0' + h \left(\frac{2y_0 - x_0}{x_0^2} \right) + \frac{h^2}{2!} \left(\frac{2x_0 y_0' + x_0 - 4y_0}{x_0^3} \right)$$

$$y_1 = y_1(2.25) = -0.015625$$

$$y_1' = y_1'(2.25) = -0.1171875$$

$j=1$

$$y_2 = y_1 + hy_1' + \frac{h^2}{2!} \left(\frac{2y_1 - x_1}{x_1^2} \right)$$

$$y_2' = y_1' + h \left(\frac{2y_1 - x_1}{x_1^2} \right) + \frac{h^2}{2!} \left(\frac{2x_1 y_1' + x_1 - 4y_1}{x_1^3} \right)$$

$$y_2 = y_2(2.5) = -0.0590036651$$

$$y_2' = y_2'(2.5) = -0.2249442730$$

x	$y_1(x)$	$y_1'(x)$
2	0	0
2.25	-0.015625	-0.1171875
2.5	-0.0590036651	-0.2249442730
2.75	-0.12832977	-0.3264419796
3	-0.222364477	-0.4236299912

Similarly
for y_2

x	$y_2(x)$	$y_2'(x)$
2	0	1
2.25	0.234375	0.8984375
2.5	0.4479890046	0.8251671811
2.75	0.6462606899	0.7706740612
3	0.8329065663	0.7291100265

We know that

$$\boxed{y_2 = u(b) = \lambda u_1(b) + (1-\lambda)u_2(b)}$$

$$\therefore \lambda = \frac{y_2 - u_2(b)}{u_1(b) - u_2(b)} \quad y(3) = 0$$

$$\lambda = \frac{y(3) - y_2(3)}{y_1(3) - y_2(3)} = 0.7892821201$$

\therefore General solution would be

$$\boxed{y(x) = 0.7892821201 y_1(x) + (0.2107178799)y_2(x)}$$

x	$y_1(x)$	$y_2(x)$	(y)
2	0	0	0
2.25	-0.15625	0.234375	0.03705447
2.5	-0.0590036651	0.447989	0.04782875
2.75	-0.12832977	0.6462606899	0.03489028
3	-0.222364477	0.8329065663	0

e) $u'' = 2uu'$, $0 < x < 1$, $u(0) = 0.5$, $u(1) = 0.5$

Let us define
 $u_s(0) = 0.5$, $u_s(1) = s$
 $u_s'' = 2(0.5)s = s$

Now

$$u_s'' = f(x, u_s, u_s')$$

Differentiating partially wrt s ,

$$\begin{aligned} \frac{\partial}{\partial s}(u_s'') &= \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial f}{\partial u_s} \cdot \frac{\partial u_s}{\partial s} + \frac{\partial f}{\partial u_s'} \cdot \frac{\partial u_s'}{\partial s} \\ &= \frac{\partial f}{\partial u_s} \cdot \frac{\partial u_s}{\partial s} + \frac{\partial f}{\partial u_s'} \cdot \frac{\partial u_s'}{\partial s} \end{aligned}$$

Again

$$\frac{\partial}{\partial s} (U_s(\sigma)) = 0$$

$$\frac{\partial}{\partial s} (U'_s(\sigma)) = 1$$

$$v = \frac{\partial U_s}{\partial s} \quad (\text{let})$$

Differentiating partially w.r.t σ ,

$$v' = \frac{\partial v}{\partial \sigma} = \frac{\partial}{\partial \sigma} \left(\frac{\partial U_s}{\partial s} \right) = \frac{\partial}{\partial s} \left(\frac{\partial U_s}{\partial \sigma} \right) = \frac{\partial}{\partial s} (U'_s)$$

$$v'' = \frac{\partial v'}{\partial \sigma} = \frac{\partial}{\partial s} (\cancel{U''_s})$$

$$= \frac{\partial f}{\partial U_s} \cdot v + \frac{\partial f}{\partial U'_s} \cdot v'$$

$$= 2(U_s v' + v U'_s)$$

first variational equation is

$$v'' = 2(vv' + vu')$$

α	v	v'
0	0	1
0.25	0.28125	1.2925
0.5	0.64882156	1.71536687
0.75	1.14342292	2.35302340
1	1.83362015	3.36393594

No ω

$$\phi(s) = 0.65496682 - 0.5 \\ = 0.15496682$$

$$\phi'(s) = 1.83362015$$

Applying Newton-Raphson method

$$s^{(k+1)} = s^{(k)} - \frac{\phi(s^{(k)})}{\phi'(s^{(k)})}$$

$$k=0 \\ s^{(1)} = s^{(0)} - \frac{\phi(s^{(0)})}{\phi'(s^{(0)})} \\ = 0.005486$$

Applying Taylor series Method of 2ⁿ order

$$v_{j+1} = v_j + h v'_j + \frac{h^2}{2} v''_j$$

$$v(0) = 0, \quad v'(0) = 1$$

$$v''(0) = 0.5$$

Applying Taylor series Method of 2nd order

$$U_{s,j+1} = U_{s,j} + h U'_{s,j} + \frac{h^2}{2} U''_{s,j}$$

$$\begin{aligned} \Rightarrow U'_{j+1} &= U'_{s,j} + h U''_{s,j} + \frac{h^2}{2} U'''_{s,j} \\ &= U'_{s,j} + h (2 U_{s,j} U'_{s,j}) + \frac{h^2}{2} (2 U_{s,j} U''_{s,j} + 2(U'_{s,j})^2) \\ &= U'_{s,j} + 2h U_{s,j} U'_{s,j} + h^2 \{ U_{s,j} (U_{s,j}' + U_{s,j}'') \} \\ &= U_{s,j}' + 2h U_{s,j} U_{s,j}' + h^2 (U_{s,j}^2 U_{s,j}'' + U_{s,j}'^2) \end{aligned}$$

Let us assume $U_s'(0) = s = 0.09$

x	U_s	U_s'
0	0.5	0.09
0.25	0.5253150	0.11441280
0.5	0.55767202	0.14725508
0.75	0.59961829	0.19283260
1	0.65496682	0.25689891

Again Taylor series Method of 2nd order

Applying

$$V_{j+1} = V_j + h V'_j + \frac{h^2}{2} V''_j$$

$$\begin{aligned} \Rightarrow V'_{j+1} &= V_j' + h V''_j + h^2 \{ U_j V_j'' + V_j' U_j' + U_j U_j'' + U_j' U_j' \} \\ &= V_j' + h V''_j + h^2 (U_j'' V_j + 2 U_j' V_j' + V_j' V_j) \end{aligned}$$

x	U
0	0.5
0.25	0.50154294
0.5	0.50349692
0.75	0.50597354
1	0.50911598

$$\text{7) } y'' = \frac{3}{2} y^2 \quad 0 < x < 1, \quad y(0) = 1, \quad y'(0) = 4$$

$$h = 1/4$$

$$s^{(0)} = 0.9$$

We need to solve the following IVP

$$\left. \begin{array}{l} u'' = \frac{3}{2} u^2 \\ u(0) = 1, \quad u'(0) = 0.9(s^{(0)}) \end{array} \right\} \begin{matrix} 1 \\ 1 \end{matrix}$$

and

$$\left. \begin{array}{l} v'' = 3uv \\ v(0) = 0, \quad v'(0) = 1 \end{array} \right\} \begin{matrix} 2 \\ 2 \end{matrix}$$

The two IVPs in the system of equation form

$$\left[\begin{matrix} u \\ v \end{matrix} \right]' = \left[\begin{matrix} \bar{u} \\ 3/2 v^2 \end{matrix} \right] = \left[\begin{matrix} f_1(x, u, \bar{v}) \\ f_2(x, u, \bar{v}) \end{matrix} \right] \quad \left. \begin{array}{l} u(0) = 1 \\ \bar{v}(0) = 0.9 \end{array} \right.$$

$$\text{and} \quad \left[\begin{matrix} v \\ \bar{v} \end{matrix} \right]' = \left[\begin{matrix} \bar{v} \\ 3uv \end{matrix} \right] = \left[\begin{matrix} g_1(x, v, \bar{v}) \\ g_2(x, v, \bar{v}) \end{matrix} \right] \quad \left. \begin{array}{l} v(0) = 0 \\ \bar{v}(0) = 1 \end{array} \right.$$

Second order Runge - kutta method for problem

$$\bar{k}_1 = \begin{bmatrix} k_1^{(1)} \\ k_1^{(2)} \end{bmatrix} = \begin{bmatrix} f_1(x_j, v_j, \bar{v}_j) \\ f_2(x_j, v_j, \bar{v}_j) \end{bmatrix} = \begin{bmatrix} \bar{v}_j \\ \frac{3}{2} v_j^2 \end{bmatrix}$$

$$\bar{k}_2 = \begin{bmatrix} k_2^{(1)} \\ k_2^{(2)} \end{bmatrix} = \begin{bmatrix} f_1(x_j + h, v_j + h k_1^{(1)}, \bar{v}_j + h k_1^{(2)}) \\ f_2(x_j + h, v_j + h k_1^{(1)}, \bar{v}_j + h k_1^{(2)}) \end{bmatrix}$$

$$\bar{k}_2 = \begin{bmatrix} \bar{v}_j + h k_1^{(2)} \\ \frac{3}{2} (v_j + h k_1^{(1)})^2 \end{bmatrix}$$

$$\therefore \begin{bmatrix} v_{j+1} \\ \bar{v}_{j+1} \end{bmatrix} = \begin{bmatrix} v_j \\ \bar{v}_j \end{bmatrix} + \frac{h}{2} [\bar{k}_1 + \bar{k}_2]$$

fourth order Runge kutta Method for problem 2

$$\bar{k}_1 = \begin{bmatrix} k_1^{(1)} \\ k_1^{(2)} \end{bmatrix} = \begin{bmatrix} g_1(x_j, v_j, \bar{v}_j) \\ g_2(x_j, v_j, \bar{v}_j) \end{bmatrix} = \begin{bmatrix} \bar{v} \\ 3 v_j v_j \end{bmatrix}$$

$$\bar{k}_2 = \begin{bmatrix} k_2^{(1)} \\ k_2^{(2)} \end{bmatrix} = \begin{bmatrix} g_1(x_j + h, v_j + h k_1^{(1)}, \bar{v}_j + h k_1^{(2)}) \\ g_2(x_j + h, v_j + h k_1^{(1)}, \bar{v}_j + h k_1^{(2)}) \end{bmatrix}$$

$$\bar{k}_2 = \begin{bmatrix} \bar{v} + h k_1^{(2)} \\ 3 v_j (v_j + h k_1^{(1)}) \end{bmatrix}$$

$$\begin{bmatrix} v_j+1 \\ v_{j+1} \end{bmatrix} = \begin{bmatrix} v_j \\ \bar{v}_j \end{bmatrix} + \frac{h}{2} [k_1 + k_2]$$

$$g'(s^{(0)}) = v_y \quad g(s^{(0)}) = u_y - y$$

$$s^{(1)} = s^{(0)} - \frac{g(s^{(0)})}{g'(s^{(0)})}$$

$$\underline{u}_1 = 1.27187500$$

$$\bar{u}_1 = 1.36886719$$

$$u_3 = 2.36395486$$

$$\bar{u}_3 = 3.62863208$$

$$u_2 = 1.68991989$$

$$\bar{u}_2 = 2.16067188$$

$$u_4 = 3.53306362$$

$$\bar{u}_4 = 6.68271871$$

and

$$v_1 = 0.25000000$$

$$\bar{v}_1 = 1.09375000$$

$$v_3 = 1.00655886$$

$$\bar{v}_3 = 2.39557744$$

$$v_2 = 0.55324707$$

$$\bar{v}_2 = 1.46264343$$

$$v_4 = 1.82852756$$

$$\bar{v}_4 = 4.71108192$$

$$\therefore s^{(1)} = 0.9 - \left(\frac{3.53306362 - y}{1.82852756} \right)$$

$$\therefore s^{(1)} = 1.15536195$$

$$2> \text{General BVP } y'' = 2y - y' \\ y(1) = 2e + e^{-2} \\ y(2) = 2s^2 + 8^{-4}$$

Use shooting Method

Soln We have to solve the two initial value problems

$$\text{i}) y_{1,}'' + y_{1,}' - 2y_{1,} = 0 \quad Y_1(1) = 2e + e^{-2} \quad Y_1'(1) = 0$$

$$\text{ii}) Y_2'' + Y_2' - 2Y_2 = 0 \quad Y_2(1) = 2e + e^{-2} \quad Y_2'(1) = 1$$

Using Taylor Series Method Order 3

$$Y_{j+1} = Y_j + hy_j' + \frac{h^2}{2!} Y_j'' + \frac{h^3}{3!} Y_j'''$$

$$Y_{j+1}' = Y_j' + h Y_j'' + \frac{h^2}{2!} Y_j''' + \frac{h^3}{3!} Y_j''''$$

Solving for $Y_1(8)$ & $Y_1(2)$

$$j=1 \quad Y(4/3) = Y(1) + \frac{1}{3} Y'(1) + \frac{(1/3)^2}{2} Y''(1) + \frac{(1/3)^3}{3!} Y'''(1)$$

$$\boxed{Y_1(4/3) = 6.122810}$$

$$Y'(4/3) = Y'(1) + \frac{1}{3} Y''(1) + \frac{1}{18} Y'''(1)$$

$$Y'(4/3) = 0 + \frac{1}{3} (2(2e + 0)) + \frac{1}{18} (2Y' - Y) + \frac{1}{162} (2Y'' - Y''')$$

$$Y'(4/3) = \frac{1}{3} [2(2e + 8^2)] + \frac{1}{18} (0 - 2[2e + e^{-2}]) + \frac{1}{162} (6(2e + e^{-2}))$$

$$\boxed{Y_1'(4/3) \approx 3.0954}$$

$$j=2 \quad Y(5/3) = Y(4/3) + \frac{1}{3} Y'(4/3) + \frac{(1/3)^2}{2} Y''(4/3) + \frac{(1/3)^3}{3!} Y'''(4/3)$$

$$\boxed{Y_1(5/3) \approx 7.644058}$$

$$Y'(5/3) = Y'(4/3) + \frac{1}{3} Y''(4/3) + \frac{(1/3)^2}{2} Y'''(4/3)$$

$$\boxed{Y_1'(5/3) \approx 5.9808}$$

$$j=3 \quad Y(2) = Y(5/3) + \frac{1}{3} Y'(5/3) + \frac{(1/3)^2}{2} Y''(5/3) + \frac{(1/3)^3}{3!} Y'''(5/3)$$

$$\boxed{Y_1(2) \approx 10.17111}$$

$$Y'(2) = Y'(5/3) + \frac{1}{3} Y''(5/3) + \frac{(1/3)^2}{2} Y'''(5/3)$$

$$\boxed{Y_1'(2) \approx 9.2307}$$

Solving for $y_2(2)$ and $y_2'(2)$

On solving similarly as for y , we get

$$y_2(4/3) \cong 6.418506$$

$$y_2'(4/3) \cong 3.928833$$

$$y_2(5/3) \cong 8.216531$$

$$y_2'(5/3) \cong 6.839864$$

$$y_2(2) \cong 11.054667$$

$$y_2'(2) \cong 10.264626$$

$$Y(b) = y_2 = \lambda y_1(b) + (1-\lambda) y_2(b)$$

$$Y(2) = 2e + e^4 = \lambda (10.17111) + (1-\lambda) (11.054667)$$

$$\lambda = -4.23927$$

Using $Y(x) = \lambda y_1(x) + (1-\lambda) y_2(x)$

$$Y(x) = -4.23927 y_1(x) + 5.23927 y_2(x)$$

$$Y(4/3) \cong 7.673298$$

$$Y(5/3) \cong 10.640912$$

$$Y(2) \cong 14.79642$$

Ans.

3) Solve the B.V.P

$$y'' = y \quad y'(0) = 3 \\ y'(1) = e + \frac{2}{e}$$

Using Taylor series Method of Order 3 $h = \frac{1}{4}$
Solu We solve the two initial value problem

$$\text{i)} y_1'' = y_1 \quad y_1(0) = 0 \quad y_1'(0) = 3$$

$$\text{ii)} y_2'' = y_2 \quad y_2(0) = 1 \quad y_2'(0) = 3$$

Using Taylor series of Order 3 we get

$$Y_{j+1} = Y_j + h Y'_j + \frac{h^2}{2!} Y''_j + \frac{h^3}{3!} Y'''_j$$

$$Y'_{j+1} = Y'_j + h Y''_j + \frac{h^2}{2} Y'''_j$$

Calculating for y_1 ,

$$\begin{aligned} j=0 \quad & Y_1 = Y(0.25) \quad Y_0 = Y(0) = 0 \\ & Y_1 = Y_0 + h Y'_0 + \frac{h^2}{2!} Y''_0 + \frac{h^3}{3!} Y'''_0 \\ & Y_1 = 0 + (\frac{1}{4})(3) + \frac{(\frac{1}{4})^2}{2}(0) + \frac{(\frac{1}{4})^3}{3}(3) \end{aligned}$$

$$Y_1 \approx 0.757813$$

$$Y'_1 = Y'_0 + h Y''_0 + \frac{h^2}{2} Y'''_0$$

$$Y'_1 = 3 + \frac{1}{4}(0) + \frac{(\frac{1}{4})^2}{2}(3)$$

$$Y'_1 \approx 3.0937$$

$$j=1 \quad Y_1(0.5) = Y_2 \approx 1.562989$$

$$Y'_1(0.5) = Y'_2 \approx 3.379883$$

$$j=2 \quad Y_1(0.75) = Y_2 \approx 2.465605$$

$$Y'_1(0.75) = Y'_2 \approx 3.87625$$

$$j=3 \quad \boxed{Y_1(1.0) = Y_4 \approx 3.521813}$$

$$Y'_1(1.0) = Y'_4 \approx 4.613796$$

Calculating for Y_2 Similarly calculating
like Y_1 , we get

$$Y_2(0.25) \cong 1.789063$$

$$Y_2'(0.25) \cong 3.34375$$

$$Y_2(0.50) \cong 2.689616$$

$$Y_2'(0.50) \cong 3.895508$$

$$Y_2(0.75) \cong 3.757688$$

$$Y_2'(0.75) \cong 4.689647$$

$$Y_2(1.0) \cong 5.059740$$

$$Y_2'(1.0) \cong 5.775620$$

$$Y'(x) = Y_2 = \lambda Y_1' + (1-\lambda) Y_2'$$

$$Y'(1) = e + \frac{2}{e} = \lambda(4.613796) + (1-\lambda)(5.775620)$$
$$\boxed{\lambda = 1.998219}$$

$$Y(x) = 1.998219 Y_1(x) + (-0.99821) Y_2(x)$$

$$Y(0.25) \cong -0.271600$$

$$Y(0.50) \cong 0.438369$$

$$Y(0.75) \cong 1.175823$$

$$Y(1.0) \cong 1.986625$$

Ans.

4) Shooting Method to solve B.V.P.

$$\begin{array}{l} y'' = xy + 1 \\ \text{B.C.} \quad y(0) + y'(0) = 1 \\ \qquad \qquad \qquad y(1) = 1 \end{array}$$

Solu Using Taylor Series Method of Order 3
We solve the two initial value Problem

$$\begin{array}{lll} \text{i)} \quad y_1'' = xy_1 + 1 & y_1(0) = 0 & y_1'(0) = 1 \\ \text{ii)} \quad y_2'' = xy_2 + 1 & y_2(0) = 1 & y_2'(0) = 0 \end{array}$$

Using taylor series expansion of order 3

$$\begin{array}{l} y_{j+1} = y_j + hy_j' + \frac{h^2}{2!} y_j'' + \frac{h^3}{3!} y_j''' \\ y_{j+1}' = y_j' + h y_j'' + \frac{h^2}{2!} y_j''' + \frac{h^3}{3!} y_j^{(4)} \end{array}$$

On solving for y_1 ,

$$\begin{array}{ll} j=0 \quad y_1(0.25) \cong 0.28125 \\ \quad \quad y_1'(0.25) \cong 1.25 \end{array}$$

$$\begin{array}{ll} j=1 \quad y_1(0.50) \cong 0.628745 \\ \quad \quad y_1'(0.50) \cong 1.536148 \end{array}$$

$$\begin{array}{ll} j=2 \quad y_1(0.75) \cong 1.057494 \\ \quad \quad y_1'(0.75) \cong 1.908392 \end{array}$$

$$\begin{array}{l} j=3 \quad \boxed{\begin{array}{l} y_1(1.00) \cong 1.597108 \\ y_1'(1.00) \cong 2.434447 \end{array}} \end{array}$$

5) Use shooting Method to solve BVP

$$y'' = 6y^2 \quad y(0) = 1 \\ y\left(\frac{3}{10}\right) = \frac{100}{169}$$

Use Taylor series method order 3 $h = \frac{1}{10}$
Secant method for iteration

Sohm following is Non-Linear BVP
We solve the two initial value problems

i) $y_1'' = 6y_1^2 \quad y_1(0) = 1 \quad y_1'(0) = 3^{(0)} = -1.8$

ii) $y_2'' = 6y_2^2 \quad y_2(0) = 1 \quad y_2'(0) = 3^{(2)} = -1.9$

Using Taylor series method of Order 3, we get

$$y_{j+1} = y_j + hy_j' + \frac{h^2}{2!} y_j'' + \frac{h^3}{3!} y_j''' \quad h = 0.1$$

$$y_{j+1}' = y_j' + hy_j'' + \frac{h^2}{2!} y_j''' + \frac{h^3}{3!} y_j''''$$

On solving for y_1 :-

on solving for values we get

$j=0$ $y_1(0.1) \approx 0.8464$

$y_1'(0.1) \approx -1.308$

$j=1$ $y_1(0.2) \approx 0.734878$

$y_1'(0.2) \approx -0.94459$

$j=2$
$$\boxed{\begin{aligned} y_1(0.3) &\approx 0.655232 \\ y_1'(0.3) &\approx -0.578913 \end{aligned}} \text{ or } y(3, 0.3) = \underline{\underline{0.655232}}$$

we define $\phi(s) = y_1(s, x) - y(x)$

$$\phi(s^{(0)}) = y_1(s^{(0)}, 0.3) - y(0.3)$$

$$\phi(s^{(1)}) = 0.655232 - \frac{100}{169}$$

$$\boxed{\phi(s^{(1)}) = 0.063516}$$

On solving for Y_2 similarly as of Y_1

$$j=0 \quad Y_2(0.25) \approx 1.033854$$
$$Y_2'(0.25) \approx 0.28125$$

$$j=1 \quad Y_2(0.50) \approx 1.146369$$
$$Y_2'(0.50) \approx 0.630371$$

$$j=2 \quad Y_2(0.75) \approx 1.356930$$
$$Y_2'(0.75) \approx 1.069341$$

$$j=3 \quad \boxed{Y_2(1.0) \approx 1.692941}$$
$$Y_2'(1.0) \approx 1.641232$$

$$Y(x) = \lambda Y_1(x) + (1-\lambda) Y_2(x)$$

$$Y(1) = y_2 = \lambda Y_1(1) + (1-\lambda) Y_2(1)$$

$$1 = \lambda(1.597108) + (1-\lambda)(1.692941)$$

$$\boxed{\lambda \approx 7.230714}$$

$$Y(x) = 7.230714 Y(x) - 6.230714 Y_2(x)$$

$$\boxed{Y(0.25) \approx -4.408010}$$
$$Y(0.50) \approx -2.596422$$
$$Y(0.75) \approx -0.808206$$
$$Y(1.0) \approx 1.0$$

← Ans

On solving for Y_2

$$j=0 \quad Y_2(0.1) \cong 0.8362$$
$$Y_2'(0.1) \cong -1.414$$

$$j=1 \quad Y_2(0.2) \cong 0.713412$$
$$Y_2'(0.2) \cong -1.065405$$

$$j=2 \quad \boxed{\begin{array}{l} Y_2(0.3) \cong 0.620620 \\ Y_2'(0.3) \cong -0.805635 \end{array}} \Rightarrow Y_2(s, 0.3) = 0.620620$$

$$\phi(s^{(1)}) = Y_2(s, 0.3) - Y(0.3)$$

$$\phi(s^{(1)}) = 0.620620 - \frac{100}{169}$$

$$\boxed{\phi(s^{(1)}) = 0.028904}$$

Using the secant method to find s such that $\phi(s) \cong 0$

given $s^{(0)} = -9/5$ $s^{(k+1)} = s^{(k)} - \left[\frac{s^{(k)} - s^{(k-1)}}{\phi(s^{(k)}) - \phi(s^{(k-1)})} \right] \phi(s^{(k)})$

$$s^{(2)} = s^{(1)} - \left[\frac{s^{(1)} - s^{(0)}}{\phi(s^{(1)}) - \phi(s^{(0)})} \right] \phi(s^{(1)})$$

On Substituting values

$$s^{(2)} = -\frac{19}{10} - \left[\frac{-\frac{19}{10} + \frac{9}{5}}{0.028904 - 0.063516} \right] (0.028904)$$

$$\boxed{s^{(2)} \cong -1.983504}$$

Now On solving for Y_3

$$Y_3'' = 6Y_3^2 \quad Y_3(0) = 1$$

$$Y_3'(0) = g^{(2)} = -1.983504$$

Again using Taylor series method we get

$$Y_3(0.1) \approx 0.835616$$

$$Y_3'(0.1) \approx -1.502520$$

$$Y_3(0.2) \approx 0.703801$$

$$Y_3'(0.2) \approx -1.158899$$

$$\boxed{Y_3(0.3) \approx 0.601140 \\ Y_3'(0.3) \approx -0.910636} \Rightarrow Y_3(3, 0.3)$$

$$\phi(s^{(2)}) = Y_3(3, 0.3) - Y(0.3)$$

$$\phi(s^{(2)}) = 0.009424$$

$$s^{(3)} = g^{(2)} - \left[\frac{s^{(2)} - s^{(1)}}{\phi(s^{(2)}) - \phi(s^{(1)})} \right] \phi(s^{(2)})$$

$$s^{(3)} = -1.983504 - \left[\frac{-1.983504 + \frac{19}{10}}{0.009424 - 0.028904} \right] \times 0.009424$$

$$\boxed{s^{(3)} = -2.023909}$$

$$\text{Exact value of } Y(0) = -2$$

Finally solving N.P

$$Y'' - 6Y^2 \quad Y(0) = 1$$

$$Y'(0) = -2.023909$$

On solving using 3rd order

Taylor series

Method

We get

$$\boxed{Y(0.1) \approx 0.823561 \\ Y(0.2) \approx 0.686829 \\ Y(0.3) \approx 0.577837}$$

Ans

$$8) (i) \quad y'' = y + x \quad y(0) = 0 \quad y(1) = 0$$

Substitute $y_i'' = \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2}$ in $(y_i'' = y_i + x_i)$

$$\Rightarrow \frac{y_{i+1} - 2y_i + y_{i-1}}{h^2} = y_i + x_i$$

$$\Rightarrow \boxed{y_{i+1} - (2+h^2)y_i + y_{i-1} = h^2 x_i} \quad i = 1, 2, 3, \dots$$

a) $(h = 1/2)$ $x_0 = 0 \quad x_1 = 1/2 \quad x_2 = 1$
 $y_0 = 0 \quad y_2 = 0$

$$i=1 \quad y_2 - (2 + \frac{1}{4})y_1 + y_0 = \frac{1}{4}(\frac{1}{2})$$

$$y_1 = \left[\frac{0 + 0 - \frac{1}{8}}{(2 + \frac{1}{4})} \right] = \left(\frac{1}{-18} \right) = -0.05556$$

$$\boxed{y(\frac{1}{2}) = -0.05556} \leftarrow \text{Ans}$$

b) $(h = \frac{1}{3})$ $x_0 = 0 \quad x_1 = \frac{1}{3} \quad x_2 = \frac{2}{3} \quad x_3 = 1$
 $y_0 = 0 \quad y_3 = 0$

$$\underline{i=1} \quad \frac{y_2 - (\frac{19}{9})y_1 + y_0}{y_2 - \frac{19}{9}y_1} = \left(\frac{1}{27} \right) \quad (i)$$

$$i=2 \quad \frac{y_3 - (2 + \frac{1}{9})y_2 + y_1}{- \frac{19}{9}y_2 + y_1} = \frac{1}{9}(\frac{2}{5}) \quad (ii)$$

Solving (i) and (ii) simultaneously we get

$$y_1 \approx -0.044048$$

$$y_2 \approx -0.055952$$

$$\boxed{\begin{aligned} y(\frac{1}{3}) &= -0.044048 \\ y(\frac{2}{3}) &= -0.055952 \end{aligned}} \leftarrow \text{Ans}$$

c) $\boxed{R = Y_4}$

$$x_0 = 0 \quad x_1 = \frac{1}{4} \quad x_2 = \frac{2}{4} \quad x_3 = \frac{3}{4} \quad x_4 = 1$$

$$Y_0 = 0 \quad Y_4 = 0$$

$$\stackrel{i=1}{Y_2 - \left(2 + \frac{1}{16}\right)Y_1 + \cancel{Y_0}^0 = \left(\frac{1}{4}\right)^2 \left(\frac{1}{4}\right)}$$

$$\stackrel{i=2}{Y_3 - \left(2 + \frac{1}{16}\right)Y_2 + Y_1 = \left(\frac{1}{4}\right)^2 \left(\frac{2}{4}\right)}$$

$$\stackrel{i=3}{\cancel{Y_4}^0 - \left(2 + \frac{1}{16}\right)Y_3 + Y_2 = \left(\frac{1}{4}\right)^2 \left(\frac{3}{4}\right)}$$

$$\begin{pmatrix} -\left(\frac{33}{16}\right) & 1 & 0 \\ 1 & -\left(\frac{33}{16}\right) & 1 \\ 0 & +1 & -\left(\frac{33}{16}\right) \end{pmatrix} \begin{pmatrix} Y_1 \\ Y_2 \\ Y_3 \end{pmatrix} = \begin{pmatrix} \frac{1}{64} \\ \frac{2}{64} \\ \frac{3}{64} \end{pmatrix}$$

On solving we get

$$Y_1 \approx -0.034885$$

$$Y_2 \approx -0.056326$$

$$Y_3 \approx -0.050037$$

$Y\left(\frac{1}{4}\right) \approx -0.034885$
$Y\left(\frac{1}{2}\right) \approx -0.056326$
$Y\left(\frac{3}{4}\right) \approx -0.050037$

Ans