

Question 1

Given

$$y'(x) = -3x^2y^2$$

Analytical solution:

$$y'(x) = -3x^2y^2$$

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

$$\Rightarrow \frac{1}{y^2} dy = -3x^2 dx$$

$$\Rightarrow \int \frac{1}{y^2} dy = \int -3x^2 dx$$

$$\Rightarrow -\frac{1}{y} = -x^3 + C$$

$$\Rightarrow \frac{1}{y} = x^3 - C$$

$$\Rightarrow y = \frac{1}{x^3 - C}$$

Given Initial condition

$$y(0) = 2$$

$$\Rightarrow \frac{1}{0^3 - C} = 2$$

$$\Rightarrow -C = \frac{1}{2}$$

$$\Rightarrow C = -\frac{1}{2}$$

Then,

$$y = \frac{1}{x^3 - C}$$

$$\Rightarrow y = \frac{1}{x^3 - -\frac{1}{2}}$$

$$\Rightarrow y = \frac{2}{2x^3 + 1}$$

Euler's Modified Method (EMM)

Algorithm

Predictor

$$y_p = y_i + h \times f(x_i, y_i)$$

Corrector 1

$$y_{c1} = y_i + \frac{h}{2} [f(x_i, y_i) + f(x_i + h, y_p)]$$

Corrector 2

$$y_{i+1} = y_i + \frac{h}{2} [f(x_i, y_i) + f(x_i + h, y_{c1})]$$

Where

$$f(x, y) = -3x^2y^2$$

Algorithm Steps

1. Compute initial slope at beginning of interval

$$k_1 = f(x_n, y_n)$$

2. First prediction

$$y^{(1)} = y_n + hk_1$$

Next value

$$y_n^{pred} = y_n + hk_1$$

3. Correction 1

$$k_2 = f(x_{n+1}, y^{(1)})$$

$$y^{(2)} = y_n + \frac{1}{2}h(k_1 + k_2)$$

Slope @ predicted point

$$k_2 = f(t_n + h, y_{n+1}^{pred})$$

Average slope for next value

$$y_{n+1} = y_n + \frac{1}{2}h(k_1 + k_2)$$

4. Correction 2

$$k_3 = f(x_{n+1}, y^{(2)})$$

5. Final value

$$y_{n+1} = y_n + \frac{1}{2}h(k_1 + k_3)$$

Parameters

- Step sizes: $h = 0.2$ and $h = 0.1$
- Function: $f(t, y)$

```

import numpy as np
import pandas as pd
import argparse

def get_equations(key: str):
    if key.lower() == "assignment1":
        def f(x, y):
            return -3 * x**2 * y**2
        def y_exact(x):
            return 2 / (2 * x**3 + 1)
        return f, y_exact
    else:
        raise ValueError(f"Unknown equation keyword: {key}")

def run_modified_euler(f, y_exact, h: float, y0: float = 2.0, x_end: float = 1.0) -> pd.DataFrame:
    x_vals = np.arange(0, x_end + h, h)
    y_vals = [y0]
    errors = [0]
    f_xy_vals = [f(0, y0)]
    y_p_vals = [np.nan]
    f_new_vals = [np.nan]
    y_new_vals = [y0]

    for i in range(1, len(x_vals)):
        x_i = x_vals[i - 1]
        y_i = y_vals[-1]

        f_xy = f(x_i, y_i)
        y_p = y_i + h * f_xy
        y_c1 = y_i + (h / 2) * (f_xy + f(x_i + h, y_p))
        y_next = y_i + (h / 2) * (f_xy + f(x_i + h, y_c1))
        f_new = f(x_i + h, y_c1)
        true_val = y_exact(x_vals[i])
        error = abs(true_val - y_next)

        y_vals.append(y_next)
        errors.append(error)
        f_xy_vals.append(f_xy)
        y_p_vals.append(y_p)
        f_new_vals.append(f_new)
        y_new_vals.append(y_next)

    return pd.DataFrame({
        'x': x_vals,
        'y': y_vals,
        'Exact y': y_exact(x_vals),
        'Error': errors,
        'f(x,y)': f_xy_vals,
        'yp': y_p_vals,
        'fnew': f_new_vals,
        'ynew': y_new_vals
    })

if __name__ == "__main__":
    parser = argparse.ArgumentParser(description="Modified Euler Method with 2 corrections")
    parser.add_argument('--equation', type=str, required=True,
                        help="Choose a predefined equation, e.g., 'assignment1'")
    parser.add_argument('--step-size', type=float, required=True,
                        help="Step size (e.g. 0.1)")
    parser.add_argument('--y0', type=float, default=2.0, help="Initial y value (default: 2.0)")
    parser.add_argument('--x-end', type=float, default=1.0, help="Final x value (default: 1.0)")
    args = parser.parse_args()
    f, y_exact = get_equations(args.equation)
    df = run_modified_euler(f, y_exact, args.step_size, args.y0, args.x_end)
    print(df.to_string(index=False))

```

```
python EMM.py --equation assignment1 --step-size 0.1
```

x	y	Exact y	Error	f(x,y)	yp	fnew	ynew
0.0	2.000000	2.000000	0.000000	0.000000	NaN	NaN	2.000000
0.1	1.994036	1.996008	0.001972	-0.000000	2.000000	-0.119281	1.994036
0.2	1.964916	1.968504	0.003588	-0.119285	1.982107	-0.463111	1.964916
0.3	1.893422	1.897533	0.004111	-0.463307	1.918585	-0.966568	1.893422
0.4	1.770042	1.773050	0.003007	-0.967963	1.796626	-1.499641	1.770042
0.5	1.599271	1.600000	0.000729	-1.503864	1.619656	-1.911551	1.599271
0.6	1.398064	1.396648	0.001416	-1.918252	1.407446	-2.105897	1.398064
0.7	1.188615	1.186240	0.002375	-2.110949	1.186969	-2.078039	1.188615
0.8	0.990227	0.988142	0.002085	-2.076823	0.980932	-1.890925	0.990227
0.9	0.814805	0.813670	0.001136	-1.882656	0.801962	-1.625783	0.814805
1.0	0.666788	0.666667	0.000122	-1.613295	0.653476	-1.347045	0.666788

```
python EMM.py --equation assignment1 --step-size 0.1
```

x	y	Exact y	Error	f(x,y)	yp	fnew	ynew
0.0	2.000000	2.000000	0.000000	0.000000	NaN	NaN	2.000000
0.2	1.954276	1.968504	0.014228	-0.000000	2.000000	-0.457236	1.954276
0.4	1.762801	1.773050	0.010249	-0.458304	1.862616	-1.456453	1.762801
0.6	1.407367	1.396648	0.010718	-1.491584	1.464484	-2.062758	1.407367
0.8	0.997893	0.988142	0.009750	-2.139135	0.979540	-1.955605	0.997893
1.0	0.662607	0.666667	0.004059	-1.911916	0.615509	-1.440936	0.662607

Question 2

Given

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

$$y(0) = -1$$

$$y(x) = y(0) + y'(0)x + \frac{y''(0)}{2!}x^2 + \frac{y^{(3)}(0)}{3!}x^3 + \dots + \frac{y^{(6)}(0)}{6!}x^6$$

Derivatives at $x = 0$

$$y' = f(x, y) = 3x + 2y + xy$$

$$y' = f(x, y) = 3x + (2 + x)y$$

$$y'' = f(x, y) = 3 + y + (2 + x)y'$$

$$y''' = f(x, y) = 2y' + 2y + (2 + x)y''$$

$$y^4 = f(x, y) = 3y'' + 2y + (2 + x)y'''$$

$$y^5 = f(x, y) = 4y''' + 2y + (2 + x)y^4$$

$$y^6 = f(x, y) = 5y^4(2 + x)y^5$$

$$y'(0) = 2(-1) = -2$$

$$y''(0) = 3 - 1 + 2(-2) = -2$$

$$y'''(0) = 2(-2) + 2(-2) = -8$$

$$y^4(0) = 3(-2) + 2(-8) = -22$$

$$y^5(0) = 4(-8) + 2(-22) = -76$$

$$y^6(0) = 5(-22) + 2(-76) = -262$$

Compute at $x = 0.1$

$$y(x) = y(0) + y'(0)x + \frac{y''(0)}{2!}x^2 + \frac{y^{(3)}(0)}{3!}x^3 + \dots + \frac{y^{(6)}(0)}{6!}x^6$$

$$\Rightarrow y(0.1) = -1 + (-2)(0.1) + \frac{-2}{2!}(0.1)^2 + \frac{-8}{3!}(0.1)^3 + \frac{-22}{4!}(0.1)^4 + \frac{-76}{5!}(0.1)^5 + \frac{-262}{6!}(0.1)^6$$

$$\Rightarrow y(0.1) \approx -1.21143$$

Question 3

Given

$$u'' - (t + 1)uv + v' = cost$$

$$v'' = u' + uv$$

$$u(0) = 2$$

$$u'(0) = 1$$

$$v(0) = 3$$

$$v'(0) = -1$$

Convert to First-Order System

$$x_0 = u$$

$$x_1 = u'$$

$$x_2 = v$$

$$x_3 = v'$$

Then,

$$x_0' = x_1$$

$$x_2' = x_3$$

$$x_1' = (t + 1)x_0x_2 - x_3 + cost$$

$$x_3' = x_1 + x_0x_2$$

And,

$$x_0(0) = 2$$

$$x_1(0) = 1$$

$$x_2(0) = 3$$

$$x_3(0) = -1$$

2nd Order Runge-Kutta Method (General Form)

Given

$$h = 0.2$$

$$a = \frac{2}{3}$$

$$b = \frac{1}{3}$$

$$\alpha = \frac{3}{2}$$

$$\beta = \frac{3}{2}$$

Then,

$$k_1 = h \times f(t_n, y_n)$$

$$k_2 = h \times f(t_n + \frac{3}{2}h, y_n + \frac{3}{2}k_1)$$

$$y_{n+1} = y_n + \alpha k_1 + \beta k_2$$

Applying Algorithm

Initial values

$$h = 0.2$$

$$t_n = 0$$

$$x_{0_n} = 2$$

$$x_{2_n} = 1$$

$$x_{1_n} = 3$$

$$x_{3_n} = -1$$

Compute k1 values

$$kx_0 = h \times U(t_n, x_{0_n}, x_{1_n}, x_{2_n}, x_{3_n})$$

$$\Rightarrow kx_{0_2} = 0.2 \times U(0, 2, 3, 1, -1) = 0.2$$

$$kx_1 = h \times V(t_n, x_{0_n}, x_{1_n}, x_{2_n}, x_{3_n})$$

$$\Rightarrow kx_{1_2} = 0.2 \times U(0, 2, 3, 1, -1) = 0.2$$

$$kx_2 = h \times W(t_n, x_{0_n}, x_{1_n}, x_{2_n}, x_{3_n})$$

$$\Rightarrow kx_{2_2} = 0.2 \times U(0, 2, 3, 1, -1) = 0.2 \times 8 = 1.6$$

$$kx_3 = h \times X(t_n, x_{0_n}, x_{1_n}, x_{2_n}, x_{3_n})$$

$$\Rightarrow kx_{3_2} = 0.2 \times U(0, 2, 3, 1, -1) = 0.2 \times 7 = 1.4$$

Intermediate step values for k2

$$t_{half} = t_n + \left(\frac{3}{2}\right) \times h = 0 + 0.3 = 0.3$$

$$x_{0_{half}} = x_{0_n} + \left(\frac{3}{2}\right) \times k = 1 + \frac{3}{2}(0.2) = 2.3$$

$$x_{1_{half}} = x_{1_n} + \left(\frac{3}{2}\right) \times kx_1 = 1 + \frac{3}{2} \left(\frac{1}{6}\right) = 3.4$$

$$x_{2_{half}} = x_{2_n} + \left(\frac{3}{2}\right) \times kx_2 = 3 + \frac{3}{2}(-0.2) = 2.7$$

$$x_{3_{half}} = x_{3_n} + \left(\frac{3}{2}\right) \times kx_3 = -1 + \frac{3}{2}(1.4) = 1.1$$

Compute k2 values

$$kx_{0_2} = h \times U(t_{half}, x_{0_{half}}, x_{1_{half}}, x_{2_{half}}, x_{3_{half}})$$

$$\Rightarrow 0.2 \times 3.4 = 0.68$$

$$kx_{1_2} = h \times V(t_{half}, x_{0_{half}}, x_{1_{half}}, x_{2_{half}}, x_{3_{half}})$$

$$\Rightarrow (0.3 + 1)(2.3)(2.7) - 1.1 + \cos(0.3) = 8.073 - 1.1 + 0.9553 = 1.5857$$

$$kx_{2_2} = h \times W(t_{half}, x_{0_{half}}, x_{1_{half}}, x_{2_{half}}, x_{3_{half}})$$

$$\Rightarrow 0.2 \times 1.1 = 0.22$$

$$kx_{3_2} = h \times X(t_{half}, x_{0_{half}}, x_{1_{half}}, x_{2_{half}}, x_{3_{half}})$$

$$\Rightarrow 0.2 \times (3.4 + 2.3 \times 2.7) = 1.922$$

Final values using weighted combination, at t=0.2

$$x_{0_2} = x_{0_n} + \left(\frac{2}{3}\right) * kx_0 + \left(\frac{1}{3}\right) * kx_{0_2}$$

$$\Rightarrow 2 + 32(0.2) + 31(0.68) = 2 + 0.1333 + 0.2267 = 2.36$$

$$x_{1_2} = x_{1_n} + \left(\frac{2}{3}\right) * kx_1 + \left(\frac{1}{3}\right) * kx_{1_2}$$

$$\Rightarrow 1 + 32(1.6) + 31(1.5857) = 1 + 1.0667 + 0.5286 = 2.5953$$

$$x_{2_2} = x_{2_n} + \left(\frac{2}{3}\right) * kx_2 + \left(\frac{1}{3}\right) * kx_{2_2}$$

$$\Rightarrow 3 + 32(-0.2) + 31(0.22) = 3 - 0.1333 + 0.0733 = 2.94$$

$$x_{3_2} = x_{3_n} + \left(\frac{2}{3}\right) * kx_3 + \left(\frac{1}{3}\right) * kx_{3_2}$$

$$\Rightarrow -1 + 32(1.4) + 31(1.922) = -1 + 0.9333 + 0.6407 = 0.574$$