

Computational Methods in Physics (PHY 365)

FA23

Dr. Muhammad Kamran

Department of Physics

COMSATS University Islamabad

Lab 22

Second order ODE

$$\blacksquare \frac{d^2 y}{dx^2} = 0 \quad y(0) = 1, y'(0) = 3$$

Second order ODE

- $\frac{d^2 y}{dx^2} = 0$ $y(0) = 1, y'(0) = 3$
- Trick: Write the ODE as two first-order coupled ODEs.

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- Trick: Write the ODE as two first-order coupled ODEs.
- Let $y(1) = y \rightarrow y' [\equiv dy(1)] = y(2); y'' = dy(2)$.
- Initial and final x
 - $x_i = 0;$
 - $x_f = 5;$
 - $x = [x_i, x_f];$

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- Initial and final x
 - $x_i = 0;$
 - $x_f = 5;$
 - $x = [x_i, x_f];$
- Initial conditions
 - $IC = [1, 3];$

Second order ODE

- Calling the ODE solver

```
[X , Y] = ode45 (@ func_4, x , IC);
```


Second order ODE

- Calling the ODE solver

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[X , Y] = ode45 (@ func_4, x , IC);
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- Separating y and y'

```
y = Y (: , 1);
```

```
y_prime = Y (: , 2);
```

Second order ODE

- Calling the ODE solver

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[X , Y] = ode45 (@ func_4, x , IC);
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- Separating y and y'

```
y = Y (: , 1);
```

```
y_prime = Y (: , 2);
```

- Plotting the result

```
plot(X , y , 'b' , X , y_prime , 'r')
```

Second order ODE

- The function file

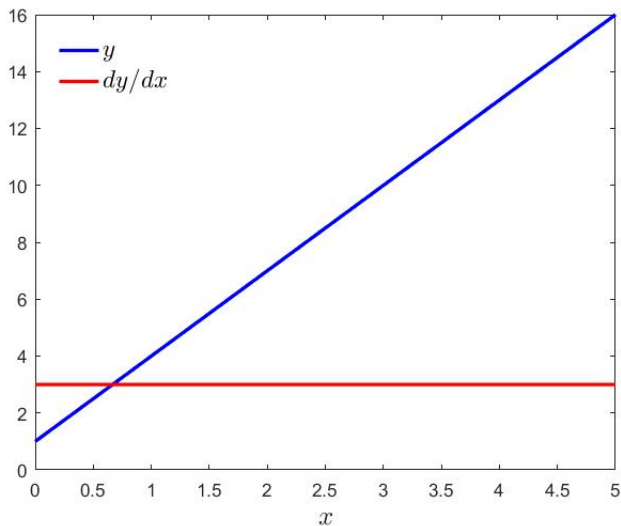
function dy = func_4(x , y)

dy(1) = y(2);

dy(2) = 0;

dy = dy' ;

Second order ODE



Second order ODE

- $\frac{d^2y}{dx^2} + \frac{dy}{dx} = 0; \quad y(0) = 0, y'(0) = 1$

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$$x_f = 5;$$

$$x = [x_i, x_f];$$

Second order ODE

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- Initial and final x

$$x_i = 0;$$

$$x_f = 5;$$

$$x = [x_i, x_f];$$

- Initial conditions

$$IC = [0, 1];$$

Second order ODE

- Calling the ODE solver

```
[X , Y] = ode45 (@ func_5 , x , IC);
```


Second order ODE

- Calling the ODE solver

```
[X , Y] = ode45 (@ func_5 , x , IC);
```

- Extracting y from Y

```
y = Y(: , 1);
```

Second order ODE

- Calling the ODE solver

```
[X , Y] = ode45 (@ func_5 , x , IC);
```

- Extracting y from Y

```
y = Y(: , 1);
```

- Plotting the result

```
plot(X , y)
```

Second order ODE

- The function file

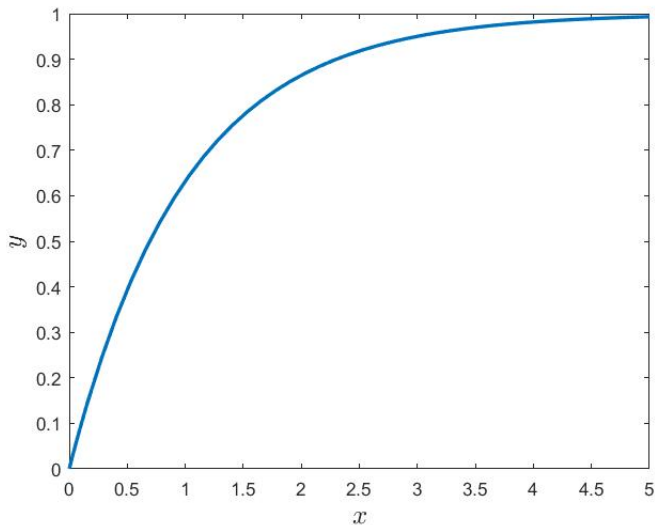
```
function dy = func_5(x , y)
```

```
dy(1) = y(2);
```

```
dy(2) = - y(2);
```

```
dy = dy' ;
```

Second order ODE



Second order ODE

- $\frac{d^2y}{dx^2} + a\frac{dy}{dx} + b y = 0; \quad y(0) = 0, y'(0) = 1$

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$$x_i = 0;$$

$$x_f = 10 * \pi;$$

$$x = [x_i, x_f];$$

Second order ODE

- $\frac{d^2y}{dx^2} + a \frac{dy}{dx} + b y = 0; \quad y(0) = 0, y'(0) = 1$

- Initial and final x

$$x_i = 0;$$

$$x_f = 10 * \pi;$$

$$x = [x_i, x_f];$$

- The parameters a and b

$$a = 10^{-1};$$

$$b = 1;$$

Second order ODE

- Initial conditions

$$\text{IC} = [0, 1];$$

Second order ODE

- Initial conditions

IC = [0 , 1];

- Calling the ODE solver

[X , Y] = ode45 (@ func_6 , x , IC);

Second order ODE

- Initial conditions

$IC = [0, 1];$

- Calling the ODE solver

$[X, Y] = \text{ode45} (@ \text{func_6}, x, IC);$

- Extracting y from Y

$y = Y(:, 1);$

Second order ODE

- Initial conditions

IC = [0 , 1];

- Calling the ODE solver

[X , Y] = ode45 (@ func_6 , x , IC);

- Extracting y from Y

y = Y(: , 1);

- Plotting the result

plot(X , y)

Second order ODE

■ The function file

```
function dy = func_6(x , y)
```

```
a = evalin('base' , 'a');
```

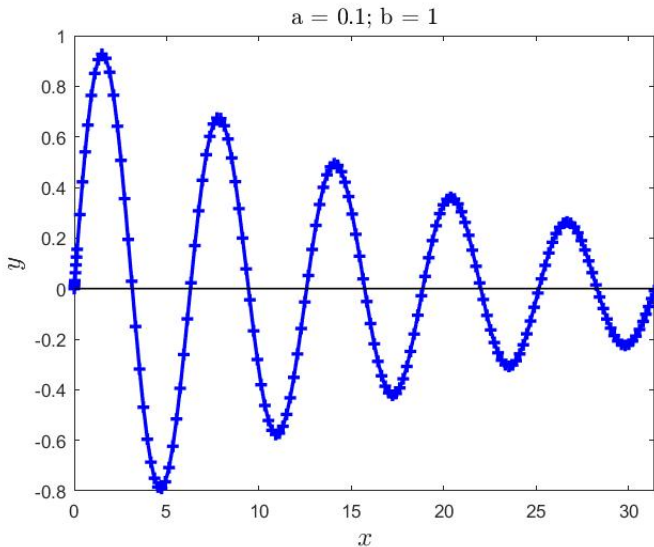
```
b = evalin('base' , 'b');
```

```
dy(1) = y(2);
```

```
dy(2) = - a * y(2) - b * y(1);
```

```
dy = dy';
```

Second order ODE



Second order ODE

- $\frac{d^2y}{dx^2} + a\frac{dy}{dx} + b y^2 = x; \quad y(0) = 0, y'(0) = 1$

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$$x = [x_i, x_f];$$

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- $\frac{d^2y}{dx^2} + a \frac{dy}{dx} + b y^2 = x; \quad y(0) = 0, y'(0) = 1$

- Initial and final x

$$x_i = 0;$$

$$x_f = 5 * \pi;$$

$$x = [x_i, x_f];$$

- The parameters a and b

$$a = 10^{-2};$$

$$b = 1;$$

Second order ODE

- Initial conditions

$$\text{IC} = [0, 1];$$

Second order ODE

- Initial conditions

IC = [0 , 1];

- Calling the ODE solver

[X , Y] = ode45 (@ func_7 , x , IC);

Second order ODE

- Initial conditions

$\text{IC} = [0, 1];$

- Calling the ODE solver

$[X, Y] = \text{ode45} (@ \text{func_7}, x, \text{IC});$

- Extracting y from Y

$y = Y(:, 1);$

Second order ODE

- Initial conditions

$\text{IC} = [0, 1];$

- Calling the ODE solver

$[X, Y] = \text{ode45} (@ \text{func_7}, x, \text{IC});$

- Extracting y from Y

$y = Y(:, 1);$

- Plotting the result

$\text{plot}(X, y)$

Second order ODE

■ The function file

```
function dy = func_7(x , y)
```

```
a = evalin('base' , 'a');
```

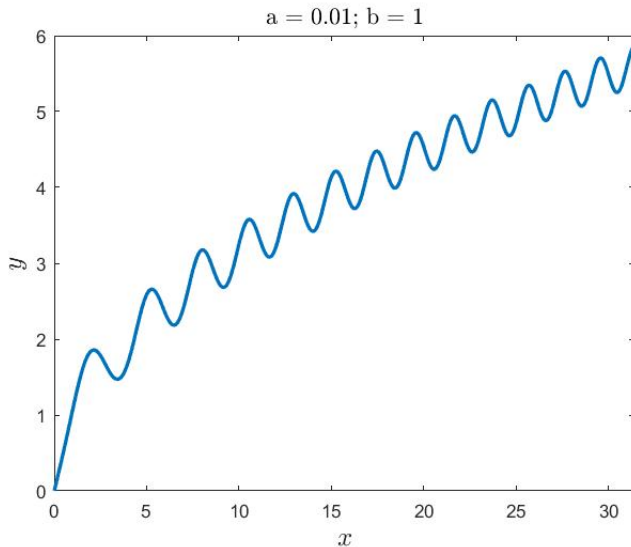
```
b = evalin('base' , 'b');
```

```
dy(1) = y(2);
```

```
dy(2) = x - a * y(2) - b * y(1) ^ 2;
```

```
dy = dy';
```

Second order ODE



MATLAB dsolve function

- $S = \text{dsolve}(\text{eqn})$ solves the differential equation “**eqn**”.
 - ◇ eqn is a **symbolic** equation.

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MATLAB dsolve function

- $S = \text{dsolve}(\text{eqn})$ solves the differential equation “eqn”.
 - ◇ eqn is a **symbolic** equation.
- $S = \text{dsolve}(\text{eqn}, \text{cond})$ solves eqn with the **initial** or **boundary** condition “cond”.
- $S = \text{dsolve}(\text{eqn}, \text{cond}, \text{Name}, \text{Value})$ uses additional options specified by one or more Name,Value pair arguments.
- $[y_1, \dots, y_N] = \text{dsolve}(___)$ assigns the solutions to the variables y_1, \dots, y_N .

First order ODE

- $\frac{dx}{dt} = 0; \quad x(0) = 2.$

First order ODE

- $\frac{dx}{dt} = 0;$ $x(0) = 2.$

- The differential equation

`syms x(t);`

`my_eqn = diff(x , t) == 0;`

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- The differential equation

`syms x(t);`

`my_eqn = diff(x , t) == 0;`

- Initial condition

`IC = x(0) == 2;`

First order ODE

- $\frac{dx}{dt} = 0;$ $x(0) = 2.$

- The differential equation

```
syms x(t);
```

```
my_eqn = diff(x , t) == 0;
```

- Initial condition

```
IC = x(0) == 2;
```

- Solving the equation

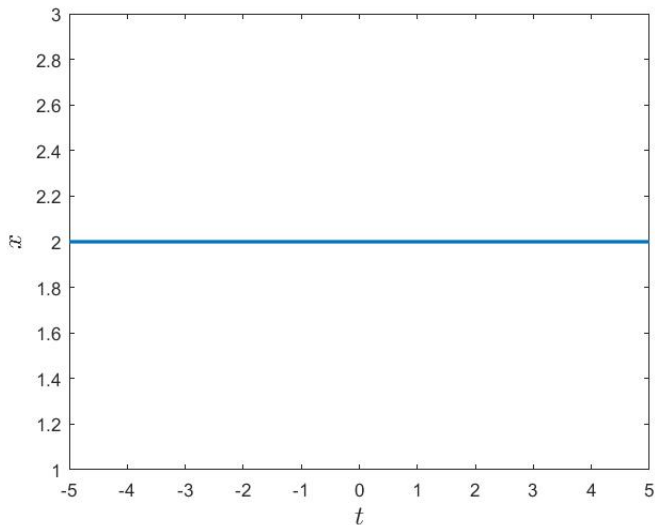
```
my_sol = dsolve(my_eqn , IC , 't');
```

First order ODE

- Plotting the result

```
fplot(my_sol)
```

First order ODE



First order ODE

- $\frac{dx}{dt} = \sin(x); \quad x(0) = 1.$

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- $\frac{dx}{dt} = \sin(x); \quad x(0) = 1.$

- The differential equation

```
syms x(t);
```

```
my_eqn = diff(x , t) == sin (x);
```

First order ODE

- $\frac{dx}{dt} = \sin(x); \quad x(0) = 1.$

- The differential equation

```
syms x(t);
```

```
my_eqn = diff(x , t) == sin (x);
```

- Initial condition

```
IC = x(0) == 1;
```

First order ODE

- $\frac{dx}{dt} = \sin(x); \quad x(0) = 1.$

- The differential equation

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syms x(t);
```

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my_eqn = diff(x , t) == sin (x);
```

- Initial condition

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IC = x(0) == 1;
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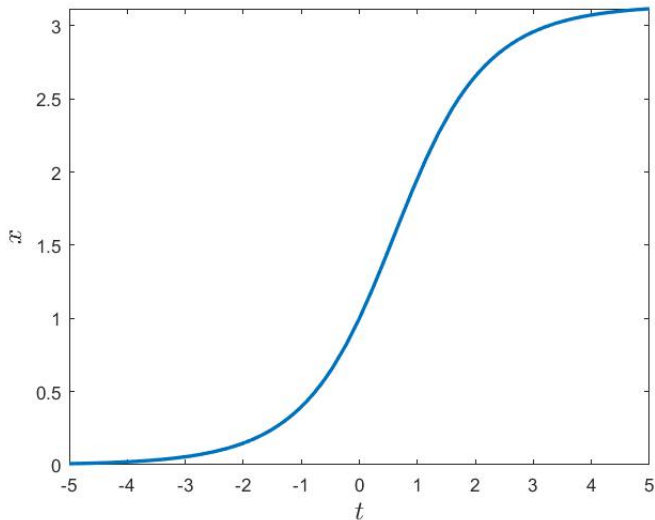
```
my_sol = dsolve(my_eqn , IC , 't');
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First order ODE

- Plotting the result

```
fplot(my_sol)
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First order ODE



Second order ODE

- $\frac{d^2x}{dt^2} = t + \exp(1 - t); \quad x(0) = 0, x'(0) = 1.$

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- $\frac{d^2x}{dt^2} = t + \exp(1 - t); \quad x(0) = 0, x'(0) = 1.$

- The differential equation

`syms x(t);`

`my_eqn = diff(x , t , 2) == t + exp(1 - t);`

Second order ODE

- $\frac{d^2x}{dt^2} = t + \exp(1 - t); \quad x(0) = 0, x'(0) = 1.$

- The differential equation

`syms x(t);`

`my_eqn = diff(x , t , 2) == t + exp(1 - t);`

- Initial conditions

`Dx = diff(x , t);`

`IC = [x(0) == 0, Dx(0) == 1];`

Second order ODE

- Solving the equation

```
my_sol = dsolve(my_eqn , IC , 't');
```

Second order ODE

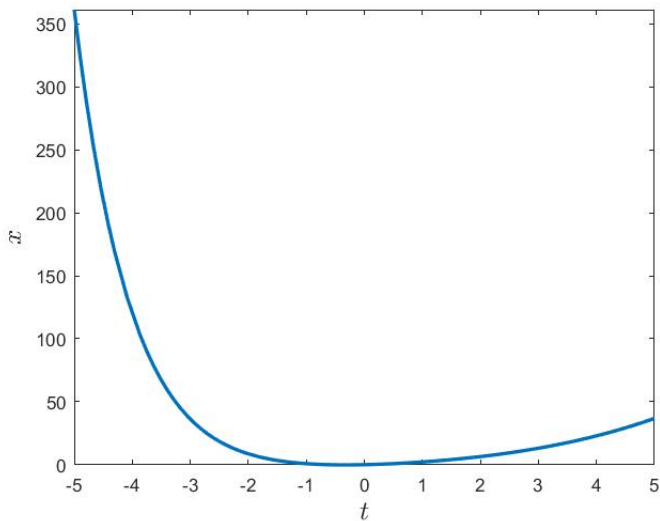
- Solving the equation

```
my_sol = dsolve(my_eqn , IC , 't');
```

- Plotting the result

```
fplot(my_sol)
```

Second order ODE



References

- <https://www.mathworks.com/help/matlab/math/choose-an-ode-solver.html>
- <http://www.mathworks.com/company/newsletters/articles/stiff-differential-equations.html>
- <http://www.mathworks.com/help/matlab/math/ordinary-differential-equations.html>
- <http://www.mathworks.com/help/matlab/ref/ode45.html>
- <https://www.mathworks.com/help/symbolic/dsolve.html>
- http://www.math.umd.edu/~immortal/206tutorial/Ch12_SolvingDE.pdf