

## Homework #6

### Problem 1

The Bessel function  $J_1(x)$  satisfies the equation

$$\frac{d^2y}{dx^2} + \frac{1}{x} \frac{dy}{dx} + \left(1 - \frac{1}{x^2}\right) y = 0. \quad (1)$$

Given starting values at  $x = 1$ , integrate the equation to find  $J_1$  at  $x = 30$ . Do the integration once using `StepperDopr5` and once using `StepperBS` and compare the two routines. You can call each routine in turn from `Odeint` just by changing the argument in the call to `Odeint` from `StepperDopr5` to `StepperBS`. Specifically:

1. Get the value of  $J_1$  at  $x = 1$  from the MatLab routine `besselj(1,x)` and the value of the derivative from the recurrence relation  $J'_1 = J_0 - J_1/x$ .
2. Compare your values of  $J_1$  with that from `besselj` in a plot. Also plot their difference.
3. Put a “counter” in the functor that computes the derivatives to determine how many times it is called. Compare Runge-Kutta with Bulirsch-Stoer

### Problem 2

Integrate Eq. (1) with any method you like given  $J_1$  at  $x = 0$  to find  $J_1(1)$ . Don't use `besselj` or the recurrence relation to get initial conditions. Instead use the series approximation for  $J_\nu(x)$  for small  $x$ . NOTE:

1. Can you start the integrations exactly at  $x = 0$ ?
2. Try integrating the equations as you did in Problem 1. Do the integrations behave as nicely?
3. Instead of using  $z(x) \equiv \frac{dy}{dx}$ , try instead  $w(x) \equiv x \frac{dy}{dx}$ . Does this work better? Why?

### Problem 3

Implement (your own version of) both the explicit and implicit Euler method to integrate the differential equation

$$y' = -\lambda y \quad (2)$$

from  $x = 0$  to  $x = 1$  in  $n$  equal steps (so  $h = 1/n$ ). Use  $\lambda = 100$ , and start with the initial condition  $y = 1$  at  $x = 0$ .

1. Do the integration with  $n = 1000$ , make a graph of  $y(x)$  for both integrations, and compare with the analytical result.
2. What is the minimum number of steps  $n$  for the explicit Euler method to be stable?
3. Do the integrations again for  $n = 49, 50$  and  $51$ . For each  $n$ , make a graph of  $y(x)$  for both integrations and compare with the analytical result.