# Assignment 2

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## 1 Exercise 3.1

## 1.1 Problem Description

poisson.m solves the Poisson problem with square  $m \times m$  gird and  $\Delta x = \Delta y = h$ . The problem is set up to solve  $u(x,y) = \exp(x+y/2)$  with Dirichlet boundary conditions.

### 1.1.1 Part A

Test the script by performing a grid refinement study to verify that it is second order accurate.

#### 1.1.2 Part B

Modify the script to work on a rectangular domain  $[a_x, b_x] \times [a_y, b_y]$ , but still with  $\Delta x = \Delta y = h$ .

#### 1.1.3 Part C

Further modify the code to allow  $\Delta x \neq \Delta y$ .

### 1.2 Problem Solution

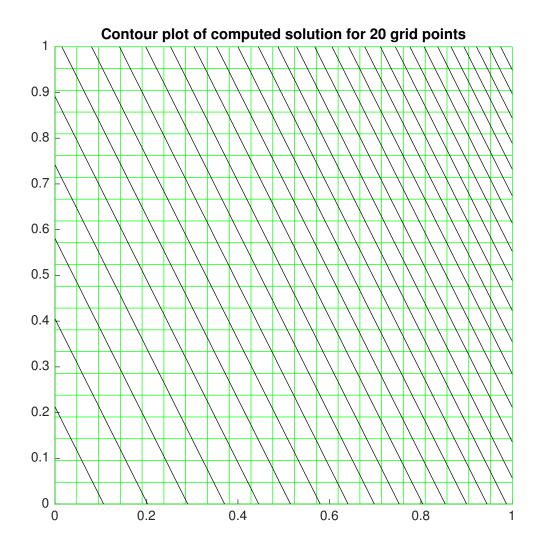
The MATLAB code that outlines the details of the implementation of this problem can be found in Appendix A

#### 1.2.1 Part A

I was able to perform a grid refinement study by changing the grid size in a for loop. The errors relative to grid size are recorded in the table below:

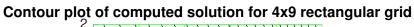
m error
4 5.50547e-04
12 8.48461e-05
20 3.27323e-05
28 1.71710e-05
36 1.05646e-05
44 7.14325e-06

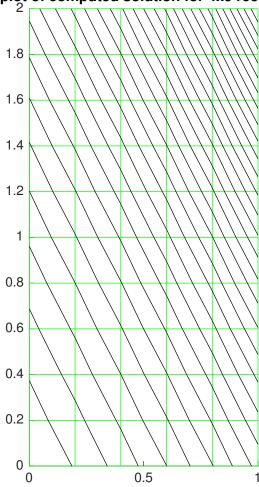
A sample plot for the  $20 \times 20$  grid is shown below:



## 1.2.2 Part B

Modifying the script so that the domain ranges from 0 to 1 in the x and 0 to 2 in the y resulted in an error of 1.1851e-3 and the following plot:

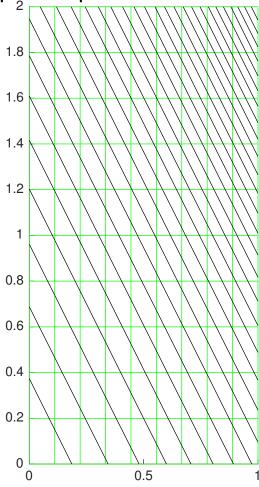




## 1.2.3 Part C

Modifying the script so that the domain ranges from 0 to 1 in the x and 0 to 2 in the y with grid spacing in the x of .1111 and .2000 in the y resulted in an error of 4.20526e - 4 and the following plot:





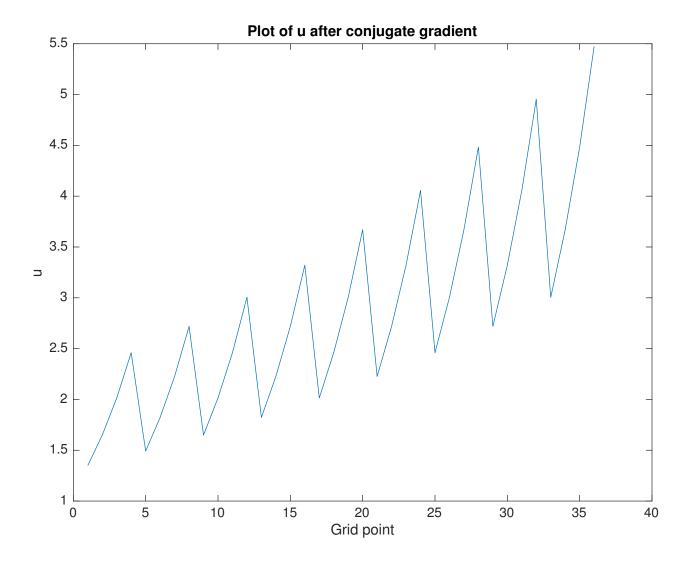
## 2 Exercise 4.3

## 2.1 Problem Description

Fix the conjugate\_gradient.m file so that it works.

## 2.2 Problem Solution

I was able to fix the conjugate gradient code by assigning r the correct value before the loop and then updating u within the loop. The details of my implementation can be found in the MATLAB code in Appendix A. I used the A and F from the end of Exercise 3.1 and found u to be the function shown in the figure below.



## 3 Exercise 5.1

## 3.1 Problem Description

Prove that the ODE

$$u'(t) = \frac{1}{t^2 + u(t)^2}$$
, for  $t \ge 1$ 

has a unique solution for all time from any initial condition value  $u(1) = \eta$ .

## 3.2 Problem Solution

In order to prove that the ODE has a unique solution, we must show that it is Lipschitz Continuous. This is possible by proving that the gradient of the function with respect to u is finite and bounded as well as continuous.

Let 
$$f(u) = u'$$
, then  $\frac{\partial f}{\partial u} = \frac{-2u(t)}{(t^2 + u(t)^2)^2}$ 

For an initial value of  $u(1) = \eta$ , the partial becomes  $\frac{-2\eta}{(t^2+\eta^2)^2}$  which is finite and bounded.

## 4 Exercise 5.2

## 4.1 Problem Description

Let  $f(u) = \log(u)$ , and u(0) = 2.

### 4.1.1 Part A

Determine the best possible Lipschitz constant for this function over  $2 \le u < \infty$ .

#### 4.1.2 Part B

Is f(u) Lipschitz continuous over  $0 < u < \infty$ ?

#### 4.1.3 Part C

Consider the initial value problem

$$u'(t) = \log(u(t)),$$
  
$$u(0) = 2.$$

Explain why we know this problem has a unique solution for all  $t \geq 0$ .

#### 4.2 Problem Solution

#### 4.2.1 Part A

The best possible Lipschitz constant can be found by  $\max_{2 \le u \le \infty} (\frac{\partial f}{\partial u})$ .

$$L = \max_{2 \le u < \infty} \left( \frac{\partial \log(u)}{\partial u} \right) = \max_{2 \le u < \infty} \left( \frac{1}{\ln(10)2} \right) = .2171$$

#### 4.2.2 Part B

Because

$$\lim_{u\to 0}(\frac{1}{\ln(10)u})=\infty$$

f(u) is not Lipschitz continuous over  $0 < u < \infty$ .

### 4.2.3 Part C

Based on existence and uniqueness theorem in section 5.2.1, if f(u) is Lipschitz continuous over some region  $D = |u - \eta| \le a$ , there is a unique solution to the IVP at least up to time  $T* = min(t_1, t_0 + a/S)$  where  $S = \max_{(u,t) \in D} |f(u,t)|$ .

For our initial conditions, u(0) = 2, we get a  $D = |u - 2| \le a$  and  $L = \frac{1}{\ln(10)*2}$  and  $S = \log(a + 2)$ . So by the uniqueness and existence theorem, a solution will exist until

$$T* = \frac{a}{\log(a+2)}$$

And since a is arbitrary, we can choose it to maximize the time interval, which yields,

$$T* = \lim_{a \to \infty} \frac{a}{\log(a+2)} = \infty$$
, when  $a = \infty$ 

This means, by choosing a to be  $\infty$ , we can prove that f(u) has a unique solution for all time greater than or equal to zero.

## 5 Exercise 5.8

## 5.1 Problem Description

Consider the following third order initial value problem:

$$v'''(t) + v''(t) + 4v'(t) + 4v(t) = 4t^2 + 8t - 10$$
$$v(0) = -3, v'(0) = -2, v''(0) = 2.$$

#### 5.1.1 Part A

Verfiy the function

$$v(t) = -\sin(2t) + t^2 - 3$$

is a solution to this problem. How do you know it is the unique solution?

#### 5.1.2 Part B

Rewrite the problem as a first order system.

#### 5.1.3 Part C

Use ode113 to solve the problem over  $0 \le t \le 2$ .

#### 5.1.4 Part D

Create a table showing maximum error over acceptable tolerance.

#### 5.1.5 Part E

Repeat part d with the ode45 solver.

## 5.2 Problem Solution

The implementations of the ODE functions can be found in the MATLAB code that is include in Appendix A.

#### 5.2.1 Part A

If

$$v(t) = -\sin(2t) + t^2 - 3$$

then taking derivatives, we can find that

$$v'(t) = -2\cos(2t) + 2t$$

$$v''(t) = 4\sin(2t) + 2$$

$$v'''(t) = 8\cos(2t)$$

Plugging these values into the original equation, we can verify that  $v(t) = -\sin(2t) + t^2 - 3$  is in fact a solution to the differential equation.

$$8\cos(2t) + 4\sin(2t) + 2 + 4(-2\cos(2t) + 2t) + 4(-\sin(2t) + t^2 - 3) = 4t^2 + 8t - 10$$

canceling terms, we see that

$$4t^2 + 8t - 10 = 4t^2 + 8t - 10$$

#### 5.2.2 Part B

The problem written as a first order system of equations is

$$\bar{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} v(t) \\ v'(t) \\ v''(t) \end{bmatrix}$$

and

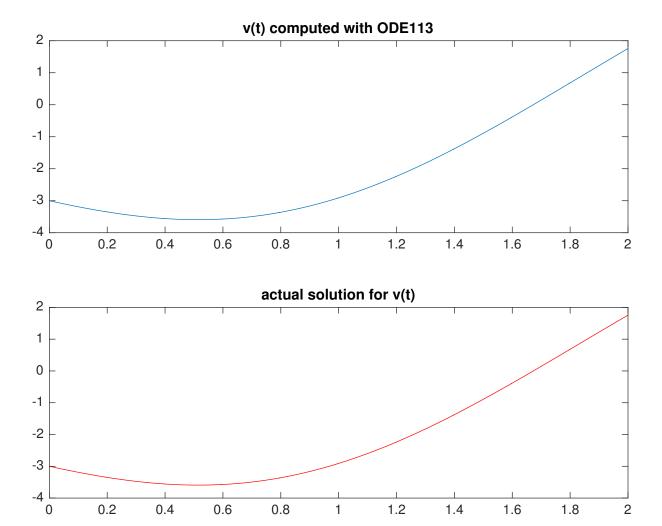
$$\dot{\bar{x}} = \begin{bmatrix} \dot{x_1} \\ \dot{x_2} \\ \dot{x_3} \end{bmatrix} = \begin{bmatrix} x_2 \\ x_3 \\ -x_3 - 4x_2 - 4x_1 + 4t^2 + 8t - 10 \end{bmatrix}$$

with

$$\bar{x}(0) = \begin{bmatrix} -3\\ -2\\ 2 \end{bmatrix}$$

#### 5.2.3 Part C

The solution was computed using ode113 with a tolerance of 1e-3 and resulted in an error of 6.3383e-4. The plot of the true and computed solutions is shown in the figure below:



## 5.2.4 Part D

The table below shows the errors with respect to the tolerances for the ode 45 solver:  $\,$ 

tol	max error	f evaluations
1.000e-01	6.271 e-04	27
1.000e-02	4.875e-04	29
1.000e-03	6.338e-04	33
1.000e-04	1.196e-04	41
1.000e-05	1.996e-05	47
1.000e-06	7.727e-07	63
1.000e-07	2.087e-07	73
1.000e-08	1.283 e-08	87
1.000e-09	4.231e-10	115
1.000e-10	6.669 e-11	131
1.000e-11	6.143e-12	147
1.000e-12	1.364e-12	157
1.000e-13	5.418e-14	177

## 5.2.5 Part E

The table below shows the errors with respect to the tolerances for the ode113 solver:

max error	f evaluations
9.882e-06	67
1.024 e-05	67
1.044e-05	67
9.925 e-06	67
5.394 e-06	85
5.069e-07	127
4.763e-08	199
4.573e-09	313
4.398e-10	493
4.359e-11	781
4.382e-12	1237
4.325e-13	1951
4.396e-14	3091
	9.882e-06 1.024e-05 1.044e-05 9.925e-06 5.394e-06 5.069e-07 4.763e-08 4.573e-09 4.398e-10 4.359e-11 4.382e-12 4.325e-13

It can be seen that the ode45 solver had similar errors to the ode113 solver, but that the ode45 solver took many more function evaluations than the ode113 solver.

# A MATLAB Code

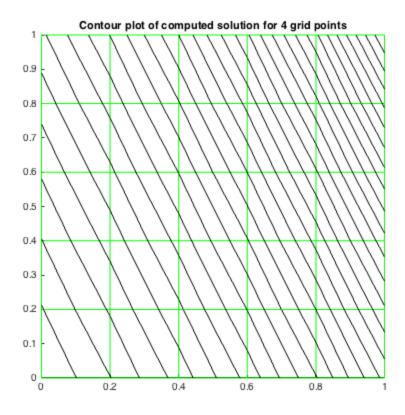
## **Table of Contents**

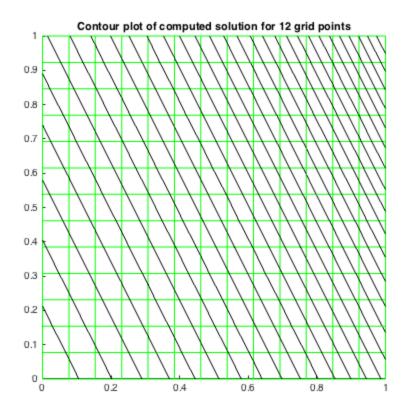
## Problem 3.1.a

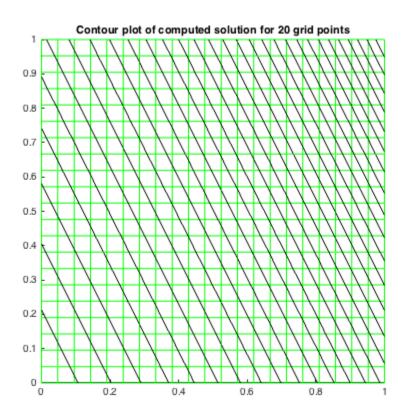
```
clear all
close all
count = 0;
fprintf('m
           error\n')
for m = 4:8:48
count = count+1;
a = 0;
b = 1;
h = (b-a)/(m+1);
x = linspace(a,b,m+2); % grid points x including boundaries
y = linspace(a,b,m+2); % grid points y including boundaries
[X,Y] = meshgrid(x,y);
                           % 2d arrays of x,y values
X = X';
                            % transpose so that X(i,j),Y(i,j) are
Y = Y';
                           % coordinates of (i,j) point
                           % indices of interior points in x
Iint = 2:m+1;
Jint = 2:m+1;
                           % indices of interior points in y
Xint = X(Iint, Jint);
                           % interior points
Yint = Y(Iint, Jint);
f = @(x,y) 1.25*exp(x+y/2);
                                  % f(x,y) function
rhs = f(Xint, Yint); % evaluate f at interior points for right hand
 side
                           % rhs is modified below for boundary
 conditions.
utrue = exp(X+Y/2);
                           % true solution for test problem
% set boundary conditions around edges of usoln array:
```

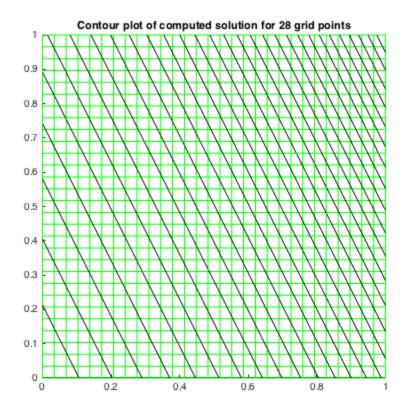
```
usoln = utrue;
                            % use true solution for this test problem
                            % This sets full array, but only boundary
 values
                            % are used below. For a problem where
 utrue
                            % is not known, would have to set each
 edge of
                            % usoln to the desired Dirichlet boundary
 values.
% adjust the rhs to include boundary terms:
rhs(:,1) = rhs(:,1) - usoln(Iint,1)/h^2;
rhs(:,m) = rhs(:,m) - usoln(Iint,m+2)/h^2;
rhs(1,:) = rhs(1,:) - usoln(1,Jint)/h^2;
rhs(m,:) = rhs(m,:) - usoln(m+2,Jint)/h^2;
% convert the 2d grid function rhs into a column vector for rhs of
 system:
F = reshape(rhs, m*m, 1);
% form matrix A:
I = speye(m);
e = ones(m, 1);
T = spdiags([e -4*e e],[-1 0 1],m,m);
S = spdiags([e e],[-1 1],m,m);
A = (kron(I,T) + kron(S,I)) / h^2;
% Solve the linear system:
uvec = A\F;
% reshape vector solution uvec as a grid function and
% insert this interior solution into usoln for plotting purposes:
% (recall boundary conditions in usoln are already set)
usoln(Iint, Jint) = reshape(uvec, m, m);
% assuming true solution is known and stored in utrue:
err = max(max(abs(usoln-utrue)));
%fprintf('grid size: %dx%d\n', m, m);
%fprintf('Error relative to true solution of PDE = %10.5e \n',err)
fprintf(' %d & %10.5e \\\\ \n', m, err);
% plot results:
figure(count)
hold on
% plot grid:
 plot(X,Y,'g'); plot(X',Y','g')
% plot solution:
```

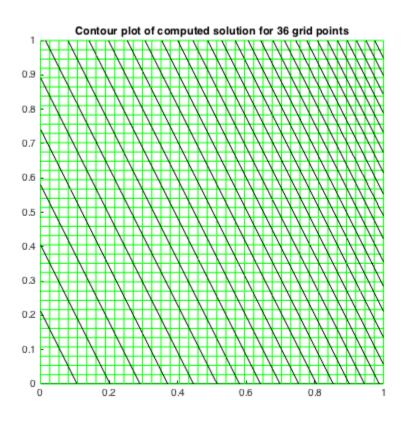
```
contour(X,Y,usoln,30,'k')
axis([a b a b])
daspect([1 1 1])
name = sprintf('Contour plot of computed solution for %d grid points',
m);
title(name)
hold off
end
    error
т
 4 & 5.50547e-04 \\
 12 & 8.48461e-05 \\
 20 & 3.27323e-05 \\
 28 & 1.71710e-05 \\
 36 & 1.05646e-05 \\
 44 & 7.14325e-06 \\
```

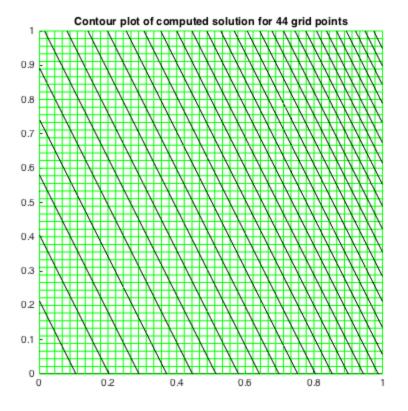












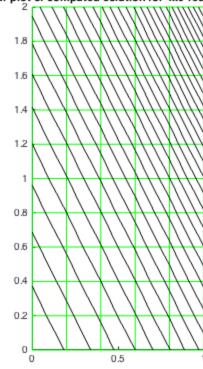
# Problem 3.1.b

```
clear all
count = 6;
count = count+1;
m = 4;
ax = 0;
bx = 1;
ay = 0;
by = 2;
h = (bx-ax)/(m+1);
mx = (bx-ax)/h-1;
my = (by-ay)/h-1;
x = linspace(ax, bx, mx+2); % grid points x including boundaries y = linspace(ay, by, my+2); % grid points y including boundaries
                                % 2d arrays of x,y values
[X,Y] = meshgrid(x,y);
                                % transpose so that X(i,j),Y(i,j) are
X = X';
Y = Y';
                                % coordinates of (i,j) point
Iint = 2:mx+1;
                                % indices of interior points in x
Jint = 2:my+1;
                                % indices of interior points in y
Xint = X(Iint, Jint);
                              % interior points
```

```
Yint = Y(Iint, Jint);
f = @(x,y) 1.25*exp(x+y/2);
                             % f(x,y) function
rhs = f(Xint, Yint); % evaluate f at interior points for right hand
 side
                           % rhs is modified below for boundary
 conditions.
                          % true solution for test problem
utrue = exp(X+Y/2);
% set boundary conditions around edges of usoln array:
usoln = utrue;
                            % use true solution for this test problem
                            % This sets full array, but only boundary
 values
                            % are used below. For a problem where
 utrue
                            % is not known, would have to set each
 edge of
                            % usoln to the desired Dirichlet boundary
 values.
% adjust the rhs to include boundary terms:
rhs(:,1) = rhs(:,1) - usoln(Iint,1)/h^2;
rhs(:,my) = rhs(:,my) - usoln(Iint,my+2)/h^2;
rhs(1,:) = rhs(1,:) - usoln(1,Jint)/h^2;
rhs(mx,:) = rhs(mx,:) - usoln(mx+2,Jint)/h^2;
% convert the 2d grid function rhs into a column vector for rhs of
 system:
F = reshape(rhs, mx*my, 1);
% form matrix A:
Ix = speye(mx);
Iy = speye(my);
e = ones(my, 1);
T = spdiags([e -4*e e],[-1 0 1],mx,mx);
S = spdiags([e e],[-1 1],my,my);
A = (kron(Iy,T) + kron(S,Ix)) / h^2;
% Solve the linear system:
uvec = A\F;
% reshape vector solution uvec as a grid function and
% insert this interior solution into usoln for plotting purposes:
% (recall boundary conditions in usoln are already set)
usoln(Iint, Jint) = reshape(uvec, mx, my);
% assuming true solution is known and stored in utrue:
```

```
err = max(max(abs(usoln-utrue)));
fprintf('grid size: %dx%d\n', mx, my);
fprintf('Error relative to true solution of PDE = %10.5e \n',err)
% plot results:
figure(count)
hold on
% plot grid:
plot(X,Y,'g'); plot(X',Y','g')
% plot solution:
contour(X,Y,usoln,30,'k')
axis([ax bx ay by])
daspect([1 1 1])
name = sprintf('Contour plot of computed solution for %dx%d
rectangular grid', mx, my);
title(name)
hold off
grid size: 4x9
Error relative to true solution of PDE = 1.18510e-03
```

### Contour plot of computed solution for 4x9 rectangular grid

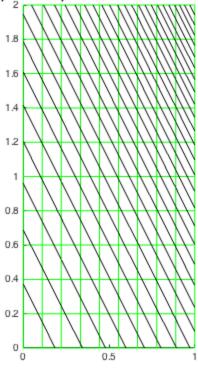


# Problem 3.1.c

```
clear all
count = 7;
count = count+1;
mx = 8;
my = 9;
ax = 0;
bx = 1;
ay = 0;
by = 2;
hx = (bx-ax)/(mx+1);
hy = (by-ay)/(my+1);
x = linspace(ax, bx, mx+2); % grid points x including boundaries
y = linspace(ay, by, my+2); % grid points y including boundaries
                            % 2d arrays of x,y values
[X,Y] = meshgrid(x,y);
                            % transpose so that X(i,j),Y(i,j) are
X = X';
Y = Y';
                            % coordinates of (i,j) point
                           % indices of interior points in x
Iint = 2:mx+1;
Jint = 2:my+1;
                           % indices of interior points in y
Xint = X(Iint, Jint);
                          % interior points
Yint = Y(Iint, Jint);
f = @(x,y) 1.25*exp(x+y/2);
                                  % f(x,y) function
rhs = f(Xint, Yint); % evaluate f at interior points for right hand
 side
                           % rhs is modified below for boundary
conditions.
utrue = exp(X+Y/2);
                          % true solution for test problem
% set boundary conditions around edges of usoln array:
                            % use true solution for this test problem
usoln = utrue;
                            % This sets full array, but only boundary
 values
                            % are used below. For a problem where
 utrue
                           % is not known, would have to set each
 edge of
                           % usoln to the desired Dirichlet boundary
 values.
% adjust the rhs to include boundary terms:
rhs(:,1) = rhs(:,1) - usoln(Iint,1)/hy^2;
rhs(:,my) = rhs(:,my) - usoln(Iint,my+2)/hy^2;
rhs(1,:) = rhs(1,:) - usoln(1,Jint)/hx^2;
```

```
rhs(mx,:) = rhs(mx,:) - usoln(mx+2,Jint)/hx^2;
% convert the 2d grid function rhs into a column vector for rhs of
 system:
F = reshape(rhs, mx*my, 1);
% form matrix A:
Ix = speye(mx);
Iy = speye(my);
e = ones(my, 1);
Tx = spdiags([e -2*e e], [-1 0 1], mx, mx);
Ty = spdiags([0*e -2*e 0*e], [-1 0 1], mx, mx);
S = spdiags([e e],[-1 1],my,my);
A = (kron(Iy,Tx)/hx^2 + kron(Iy,Ty)/hy^2 + kron(S,Ix)/hy^2);
% Solve the linear system:
uvec = A\F;
% reshape vector solution uvec as a grid function and
% insert this interior solution into usoln for plotting purposes:
% (recall boundary conditions in usoln are already set)
usoln(Iint, Jint) = reshape(uvec, mx, my);
% assuming true solution is known and stored in utrue:
err = max(max(abs(usoln-utrue)));
fprintf('grid size: %dx%d\n', mx, my);
fprintf('Error relative to true solution of PDE = %10.5e \n',err)
% plot results:
figure(count)
hold on
% plot grid:
plot(X,Y,'g'); plot(X',Y','g')
% plot solution:
contour(X,Y,usoln,30,'k')
axis([ax bx ay by])
daspect([1 1 1])
name = sprintf('Contour plot of computed solution for %dx%d
 rectangular grid', mx, my);
title(name)
hold off
grid size: 8x9
Error relative to true solution of PDE = 4.20526e-04
```

Contour plot of computed solution for 8x9 rectangular grid



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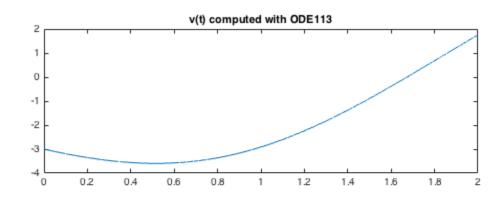
```
%function u = conjugate gradient(A,f,tol)
용
    Example:
  x = conjugate gradient(A,b,tol)
f = F;
tol = 1e-5;
MAXITS = length(f);
u = 0*f;
r = f-A*u;
p = r;
for k = 1:MAXITS
    w = A*p;
    alpha = (r'*r)/(p'*w);
    unew = u+alpha*p;
    rnew = r - alpha*w;
    if( norm(rnew) < tol ),</pre>
        fprintf('Converged! its= %7.0f, tol=%10.3e\n', [k tol]);
        return;
    end
    beta = (rnew'*rnew)/(r'*r);
    p = rnew + beta*p;
    r = rnew;
    u = unew;
end
fprintf('Caution: CG went to max iterations without converging!\n');
fprintf('MAXITS = %7.0f, tol =%10.3e\n', [MAXITS tol]);
%end
                     36, tol= 1.000e-05
Converged! its=
```

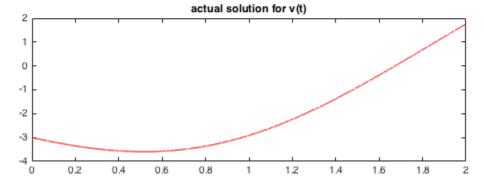
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## **Table of Contents**

# Part A

```
ODE113 = 'ode113';
tol = 1e-3;
[error] = Problem5_8_a(tol, 'on', ODE113);
```

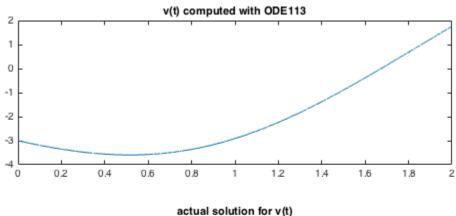


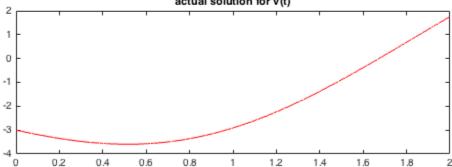


# Part C

close all

```
ODE113 = 'ode113';
tol = 1e-3;
err = Problem5_8_a(tol, 'on', ODE113);
```





# Part D

```
clear all
ODE45 = 'ode45';
ODE113 = 'ode113';
global fcnevals
fprintf('Results or %s Solver', ODE113)
disp(' ')
disp('
            tol
                         max error & f evaluations \\')
disp(' ')
for tol = logspace(-1,-13,13)
  %odesample(tol)
  err = Problem5_8_a(tol, 'off', ODE113);
  disp(sprintf(' %12.3e & %12.3e & %7i \\\\ ',tol, err,fcnevals))
end
disp(' ')
Results or ode113 Solver
                    max error & f evaluations \\
      tol
               &
     1.000e-01 &
                     6.271e-04 &
                                      27 \\
     1.000e-02 &
                    4.875e-04 &
                                      29 \\
```

```
1.000e-03 &
                6.338e-04 &
                                  33 \\
1.000e-04 &
                                  41 \\
                1.196e-04 &
1.000e-05 &
                1.996e-05 &
                                  47 \\
1.000e-06 &
                7.727e-07 &
                                  63 \\
1.000e-07 &
                2.087e-07 &
                                  73 \\
1.000e-08 &
                1.283e-08
                                  87 \\
                          &
1.000e-09 &
                4.231e-10 &
                                 115 \\
1.000e-10 &
                6.669e-11 &
                                 131 \\
1.000e-11 &
                                 147 \\
                6.143e-12 &
                1.364e-12 &
1.000e-12 &
                                 157 \\
1.000e-13 &
                5.418e-14 &
                                 177 \\
```

## Part E

```
fprintf('Results or %s Solver', ODE45)
disp(' ')
disp(
             tol
                           max error & f evaluations \\')
disp(' ')
for tol = logspace(-1, -13, 13)
   %odesample(tol)
   err = Problem5 8 a(tol, 'off', ODE45);
   disp(sprintf(' %12.3e & %12.3e & %7i \\\\',tol, err,fcnevals))
end
Results or ode45 Solver
                     max error & f evaluations \\
       tol
               &
     1.000e-01 &
                     9.882e-06 &
                                       67 \\
                     1.024e-05 &
                                       67 \\
     1.000e-02
     1.000e-03 &
                     1.044e-05 &
                                       67 \\
                                       67 \\
                     9.925e-06 &
     1.000e-04 &
                                       85 \\
     1.000e-05 &
                     5.394e-06 &
                     5.069e-07 &
                                      127 \\
     1.000e-06 &
                     4.763e-08 &
     1.000e-07 &
                                      199 \\
     1.000e-08 &
                     4.573e-09 &
                                      313 \\
                                      493 \\
     1.000e-09 &
                     4.398e-10 &
     1.000e-10 &
                     4.359e-11 &
                                      781 \\
                                     1237 \\
     1.000e-11 &
                     4.382e-12 &
                     4.325e-13 &
                                     1951 \\
     1.000e-12 &
                     4.396e-14 &
                                     3091 \\
     1.000e-13 &
```

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```
function [error] = Problem5 8 a(tol, figDisp, solver)
% odesample.m
% Sample code for solving a system of ODEs in matlab.
% Solves v'' = v^2 + (v')^2 - v - 1 with v(0)=1, v'(0)=0
% with true solution v(t) = cos(t).
% Rewritten as a first order system.
% From http://www.amath.washington.edu/~rjl/fdmbook/chapter5 (2007)
global fcnevals
t0 = 0;
                            % initial time
u0 = [-3; -2; 2]; % initial data for u(t) as a vector
tfinal = 2;
                            % final time
fcnevals = 0;
                            % counter for number of function
evaluations
% solve ode:
options = odeset('AbsTol',tol,'RelTol',tol);
if(solver == 'ode113')
    odesolution = ode113(@f,[t0 tfinal],u0,options);
else %ODE45 default
    odesolution = ode45(@f,[t0 tfinal],u0,options);
end
% plot v = u(1) as a function of t:
figure('Visible', figDisp)
subplot(2, 1, 1)
t = linspace(0, tfinal, 500);
u = deval(odesolution, t);
v = u(1,:);
plot(t,v)
title('v(t) computed with ODE113')
% compare to true solution:
vtrue = -\sin(2*t)+t.^2-3;
%hold on
subplot(2, 1, 2)
plot(t,vtrue,'r')
title('actual solution for v(t)')
%hold off
error = max(abs(v-vtrue));
%_____
function f = f(t,u)
global fcnevals
```

```
f1 = u(2);
f2 = u(3);
f3 = -u(3)-4*u(2)-4*u(1)+4*t^2+8*t-10;
f = [f1; f2; f3];

fcnevals = fcnevals + 1;
end

Not enough input arguments.

Error in Problem5_8_a (line 20)
options = odeset('AbsTol', tol, 'RelTol', tol);
```

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