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/* This is a routine to test the forward Euler method for a scalar valued ODE.
   y' = f(t,y), t in [0,5],
   y(0) = y0.
   It is based off of Dan Reynold's driver_fwd_euler and uses his suite of
   forward Euler solvers.

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   Math 6321
   Fall 2016 */

#include <iostream>
#include <vector>
#include "matrix.hpp"
#include "rhs.hpp"
#include "fwd_euler.hpp"

using namespace std;

// Problem 1: y' = -e^(-t)*y, y(0)=1
// ODE RHS function class -- instantiates a RHSFunction
class RHS1: public RHSFunction {
public:
    int Evaluate(double t, vector<double>& y, vector<double>& f) { // evaluates the RHS function, f(t,y)
        f = -exp(-t)*y;
        return 0;
    }
};

// Convenience function for analytical solution
// y(t) = e^(e^(-t)-1)
vector<double> ytrue1(const double t) {
    vector<double> yt(1);
    yt[0] = exp(exp(-t)-1);
    return yt;
};

// main routine
int main() {

    // time steps to try
    vector<double> h = {0.2,0.1,0.05,0.025,0.0125}; //specified by
                                                    // problem 1a

    // set problem information
    vector<double> y0_1 = {1.0}; //initial condition y(0) = 1
    double t0 = 0.0;
    double Tf = 5.0; //problem specified t in [0,5]
    double tcur = t0;
    double dtout = 1.0; //problem specified output of soln and abs err every
                        // 1 unit of time
    double convg = 0.0; //initialize order of convergence
    double diff;
    // create ODE RHS function objects
    RHS1 f1;
    vector<double> maxerr1 (h.size(),0.0); //preallocate space to save all maxerrors
                                        // for each step size h, populate w/ 0's
```

```
// create forward Euler stepper object
ForwardEulerStepper FE1(f1, y0_1);

// loop over time step sizes
for (int ih=0; ih<h.size(); ih++) {

    // problem 1:
    vector<double> y = y0_1;
    tcur = t0;
    double maxerr = 0.0;

    cout << "\nRunning problem 1 with stepsize h = " << h[ih] << ":\n";

    // loop over output step sizes: call solver and output error
    while (tcur < 0.99999*Tf) {

        // set the time interval for this solve
        vector<double> tspan = {tcur, std::min(tcur + dtout, Tf)};

        // call the solver, update current time
        vector<double> tvals = FE1.Evolve(tspan, h[ih], y);
        tcur = tvals.back(); // last entry in tvals

        // compute the error at tcur, output to screen and accumulate maximum
        vector<double> yerr = y - ytrue1(tcur);
        double err = InfNorm(yerr); //absolute error = diff between num + true soln
                                   // (InfNorm -> gives maximal entry)
        maxerr1[ih] = err; //keep the errors to calculate convergence
        maxerr = std::max(maxerr, err); //keep maximal error value
        // soln + error print out
        cout << "  y(" << tcur << ") = " << y[0]
              << "  \t||error|| = " << err
              << endl;
    }
    cout << "Max error = " << maxerr << endl;
    // compute convergence + print
    if(ih > 0){
        convg = (log(maxerr1[ih])-log(maxerr1[ih-1]))/(log(h[ih])-log(h[ih-1])); //soln of err =
h^p for p
        cout << "The order of convergence is = " << convg << endl;
    }
}

return 0;
}
```

```
/* Forward Euler time stepper class header file.

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#ifndef FORWARD_EULER_DEFINED__
#define FORWARD_EULER_DEFINED__

// Inclusions
#include <vector>
#include <math.h>
#include "matrix.hpp"
#include "rhs.hpp"

// Forward Euler time stepper class
class AdaptEuler {

private:

    // private reusable local data
    std::vector<double> f;    // storage for ODE RHS vector
    RHSFunction *frhs;       // pointer to ODE RHS function
    double r; //storage for rtol
    double a; //storage for atol

public:

    int fcalls = 0; //make calls to f part of the class so we can call it from
                    // the driver

    // constructor (sets RHS function pointer, copies y for local data)
    AdaptEuler(RHSFunction& frhs_, double rtol, double atol, std::vector<double>& y) {
        frhs = &frhs_;
        r = rtol; //from .cpp, can call rtol and atol from r and a
        a = atol;
        f = y;
    };

    // Evolve routine (evolves the solution via forward Euler)
    std::vector<double> Evolve(std::vector<double> tspan, std::vector<double>& y);
};

#endif
```

```
/* Forward Euler time stepper class implementation file.

Class to perform time evolution of the IVP
 $y' = f(t,y)$ ,  $t$  in  $[t_0, T_f]$ ,  $y(t_0) = y_0$ 
using the forward Euler (explicit Euler) time stepping method.

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#include <vector>
#include "matrix.hpp"
#include "adapt_euler.hpp"

// The forward Euler time step evolution routine
//
// Inputs:  tspan holds the current time interval, [t0, tf]
//          h holds the desired time step size
//          y holds the initial condition, y(t0)
// Outputs: y holds the computed solution, y(tf)
//
// The return value is a row vector containing all internal
// times at which the solution was computed,
//          [t0, t1, ..., tN]
std::vector<double> AdaptEuler::Evolve(std::vector<double> tspan, std::vector<double>& y) {

    // initialize output
    std::vector<double> times = {tspan[0]};

    // check for legal inputs
    if (tspan[1] <= tspan[0]) {
        std::cerr << "AdaptEuler: Illegal tspan\n";
        return times;
    }

    // figure out how many time steps
    long int N = pow(10,6);
    double h = (tspan[1]-tspan[0])/(tspan[1]*8); //init h should be func of tspan
    double err = 0.0; // in case tspan is v. small
    double relerr, abserr;
    double th, th2;
    int counter = 0; //counter for index of time steps
    std::vector<double> yh = y;
    std::vector<double> yh2 = y;

    // iterate over time steps
    while (times[counter]<0.99999*tspan[1]) {

        // last step only: update h to stop directly at final time
        if (times[counter]+h>0.99999*tspan[1]) {
            h = tspan[1]-times[counter];
        }

        //set up times for evals (at half and full step)
        th = times[counter] + h;
        th2 = times[counter] + h/2.0;

        //eval the full step
        if (frhs->Evaluate(th, y, f) != 0) {
            std::cerr << "AdaptEuler: Error in ODE RHS function\n";
        }
    }
}
```

```
    return times;
}

//1 full euler step, 1 half euler step
yh = y + h*f; //1 full step
yh2 = y + (h/2.0)*f; //2 half steps

//eval the half step
if (frhs->Evaluate(th2, yh2, f) != 0) {
    std::cerr << "AdaptEuler: Error in ODE RHS function\n";
    return times;
}

//second half euler step
yh2 += (h/2.0)*f;

//richardson error estimate
err = Norm(2.0*yh2 - 2.0*yh);

//update check
if(err <= r*Norm(y) + a){
    y = 2.0*yh2 - yh; //richardson euler formula
    counter = counter + 1; //update counter
    times.push_back(th); //update current time, store in output array
    fcalls += 2; //update number of calls to f
} else {
    h = h*((r*Norm(y) + a)/err); //reduce step size + try again
    fcalls += 2; //update number of calls to f
}

if(counter >= pow(10,6)){ //if the number of time steps exceeds 10^6
    break;                // exit the solver
}

}
return times;
}
```

```
/* This is a routine to test the forward Euler method for a scalar valued ODE.
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   It is based off of Dan Reynold's driver_fwd_euler and uses his suite of
   forward Euler solvers.

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#include <iostream>
#include <vector>
#include "matrix.hpp"
#include "rhs.hpp"
#include "adapt_euler.hpp"

using namespace std;

// Problem 1:  $y' = -e^{-t}y$ ,  $y(0)=1$ 
// same as probl.cpp
// ODE RHS function class -- instantiates a RHSFunction
class RHS1: public RHSFunction {
public:
    int Evaluate(double t, vector<double>& y, vector<double>& f) { // evaluates the RHS function,  $f(t,y)$ 
        f = -exp(-t)*y;
        return 0;
    }
};

// Convenience function for analytical solution
//  $y(t) = e^{(e^{-t}-1)}$ 
vector<double> ytrue1(const double t) {
    vector<double> yt(1);
    yt[0] = exp(exp(-t)-1);
    return yt;
};

// main routine
int main() {

    // tolerances to try
    vector<double> rtol = {pow(10,-2),pow(10,-4),pow(10,-6),pow(10,-8)};
    double atol = pow(10,-11);

    // set problem information
    vector<double> y0_1 = {1.0}; //initial condition  $y(0) = 1$ 
    double t0 = 0.0;
    double Tf = 5.0; //problem specified  $t$  in  $[0,5]$ 
    double tcur = t0;
    double dtout = 1.0; //problem specified output of soln and errors every
                        // 1 unit of time

    double diff;
    // create ODE RHS function objects
    RHS1 f1;

    // loop over time step sizes
```

```
for (int ir=0; ir<rtol.size(); ir++) {

    // create an adaptive Euler stepper object for each rtol
    AdaptEuler FE1(f1, rtol[ir], atol, y0_1);

    // problem 1:
    vector<double> y = y0_1;
    tcur = t0; //initialize time
    double maxabserr = 0.0; //initialize abs and rel errors (max and current)
    double maxrelerr = 0.0;
    double relerr = 0.0;
    double abserr = 0.0;
    int timeind = 0; //counter for number of timesteps
    cout << "\nRunning problem 1 with rtol = " << rtol[ir] << " atol = " << atol << ":\n";

    // loop over output step sizes: call solver and output error
    while (tcur < 0.9999*Tf) {

        // set the time interval for this solve
        vector<double> tspan = {tcur, std::min(tcur + dtout, Tf)};

        // call the solver, update current time
        vector<double> tvals = FE1.Evolve(tspan, y);
        tcur = tvals.back(); // last entry in tvals

        // compute the error at tcur, output to screen and accumulate maximum
        vector<double> yerr = y - ytrue1(tcur);
        double abserr = InfNorm(yerr); //abs error = norm of error between num + true soln
        double relerr = InfNorm(yerr)/InfNorm(y); //rel error = abs err / magnitude of soln
        maxabserr = std::max(maxabserr, abserr); //keep the maximal error values
        maxrelerr = std::max(maxrelerr, relerr);

        // soln + error print out
        cout << " y(" << tcur << ") = " << y[0]
             << " \t||abs. error|| = " << abserr << " \t||rel. error|| = " << relerr
             << endl;
        timeind += tvals.size(); //remember number of time steps
    }
    cout << "Number of calls to f = " << FE1.fcalls << std::endl;
    cout << "Total Number of time steps = " << timeind << std::endl;
    cout << "Max absolute error = " << maxabserr
         << " Max relative error = " << maxrelerr << endl;

}

return 0;
}
```