School of Mathematics, Thapar Institute of Engineering & Technology, Patiala

UMAD07: Numerical Analysis

Assignment 9

Initial-Value Problems for Ordinary Differential Equations

- 1. Show that each of the following initial-value problems (IVP) has a unique solution, and find the solution
 - (a) $y' = y \cos t$, $0 \le t \le 1$, y(0) = 1.
 - (b) $y' = \frac{2}{t}y + t^2e^t$, $1 \le t \le 2$, y(1) = 0.
- 2. Apply Picard's method for solving the initial-value problem generate yo(t), y1(t), y2(t), and y1(t) for the initial-value problem

 $y' = -y + t + 1, \ 0 \le t \le 1, \ y(0) = 1.$

3. Consider the following initial-value problem

$$x' = t(x+t) - 2$$
, $x(0) = 2$.

Use the Euler method with stepsize h = 0.2 to compute x(0.6).

Given the initial-value problem

$$y' = \frac{1}{t^2} - \frac{y}{t} - y^2, \quad 1 \le t \le 2, \ y(1) = -1,$$

with exact solution $y(t) = -\frac{1}{t}$:

- (a) Use Euler's method with h = 0.05 to approximate the solution, and compare it with the actual values of y.
- (b) Use the answers generated in part (a) and linear interpolation to approximate the following values of y, and compare them to the actual values.
 - i. y(1.052) ii. y(1.555)
 iii. y(1.978)
- 5. Solve the following IVP by second-order Runge-Kutta method

$$y' = -y + 2\cos t$$
, $y(0) = 1$

Compute y(0.2), y(0.4), and y(0.6) with mesh length 0.2.

- Compute solutions to the following problems with a second-order Taylor method. Use step size h = 0.2.

(a)
$$y' = (\cos y)^2$$
, $0 \le x \le 1$, $y(0) = 0$.
(b) $y' = \frac{20}{1 + 19e^{-x/4}}$, $0 \le x \le 1$, $y(0) = 1$

 A projectile of mass m = 0.11 kg shot vertically upward with initial velocity v(0) = 8 m/s is slowed due to the force of gravity, $F_0 = -mq$, and due to air resistance, $F_r = -kv|v|$, where $q = 9.8 \text{ m/s}^2$ and k = 0.002kq/m. The differential equation for the velocity v is given by

$$mr' = -mq - kr r!$$

- (a) Find the velocity after 0.1, 0.2, ..., 1.0 %
- (b) To the nearest tenth of a second, determine when the projectile reaches its maximum height and begins falling.
- Using Runge-Kutta fourth-order method to solve the IVP at x = 0.8 for

$$\frac{dy}{dx} = \sqrt{x + y}, y(0.4) = 0.41$$

with step length h = 0.2

CONTINUED

9. Water flows from an inverted conical tank with circular orifice at the rate

$$\frac{dx}{dt} = -0.6\pi r^2 \sqrt{2g} \frac{\sqrt{x}}{A(x)},$$

where r is the radius of the orifice, x is the height of the liquid level from the vertex of the cone, and A(x) is the area of the cross section of the tank x units above the orifice. Suppose r=0.1 ft, g=32.1 ft/ s^2 , and the tank has an initial water level of 8 ft and initial volume of $512(\pi/3)$ ft³. Use the Runge-Kutta method of order four to find the following.

- a. The water level after 10 min with h = 20 s.
- b. When the tank will be empty, to within 1 min.
- 10. The following system represent a much simplified model of nerve cells

$$\frac{dx}{dt} = x + y - x^3, \ x(0) = 0.5$$
 $\frac{dy}{dt} = -\frac{x}{2}, \ y(0) = 0.1$

where x(t) represents voltage across the boundary of nerve cell and y(t) is the permeability of the cell wall at time t. Solve this system using Runge-Kutta fourth-order method to generate the profile up to t = 0.2with step size 0.1.

11. Use Runge-Kutta method of order four to solve

$$y'' - 3y' + 2y = 6e^{-t}$$
, $0 \le t \le 1$, $y(0) = y'(0) = 2$

for t = 0.2 with stepsize 0.2.

$$\begin{cases} \begin{cases} |a| & y' = y(ost) \\ = f(t,y) \end{cases} = g(ost) & \text{is continous} \end{cases}$$

$$(i) & for (t,y) \neq (t,y_2) \end{cases}$$

$$|f(t,y) = f(t,y_2)| = |g, Cost - y_2Cost|$$

$$= |Cost||y_1 - y_2|$$

$$\leq |x||y_1 - y_2| \qquad (since |Cost| \leq 1 + t \leq 1)$$

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$$= |cost||y_$$

$$= 1 + \int \left[\cos s + \frac{1}{2} \sin(2s) \right] ds$$

$$= 1 + \int \sin s + \frac{1}{2} \left[\cos(2s) + 1 \right]$$

$$= 1 + \int \sin t + \frac{1}{2} \left[\cos(2t) + 1 \right]$$

$$y_{2}(t) = 1 + \frac{1}{2} + \int \sin t + \frac{1}{2} (\cos(2t)) ds$$

$$= 1 + \int \left[y_{2}(s) \cos s \right] ds$$

$$= 1 + \int \left[y_{2}(s) \cos s \right] ds$$

$$= 1 + \int \left[\frac{3}{2} \cos(s) + \frac{1}{2} \sin(2s) + \frac{1}{2} \cos(s) \cos(2s) \right] ds$$

$$= 1 + \int \frac{3}{2} \cos(s) + \frac{1}{2} \sin(2s) + \frac{1}{2} \cos(s) \cos(2s) ds$$

$$= 1 + \left[\frac{3}{2} \sin(s) + \frac{1}{2} \cos(2s) + \frac{1}{2} \sin(3s) + \frac{1}{2} \sin(3s) + \frac{1}{2} \sin(3s) + \frac{1}{2} \sin(3s) \right] ds$$

$$= 1 + \left[\frac{3}{2} \sin(s) + \frac{1}{2} \cos(2s) + \frac{1}{2} \sin(3s) + \frac{1}{2} \sin(3s) + \frac{1}{2} \sin(3s) \right] ds$$

Y3(t) = 1+1 + 2 SINT + 1 Cos (2t) +1 Sin(3t) and So-on y'= = = y + t'et; 1 < t < 2, y(1) = 0. = f(t,y) (i) Since t to flt, y) is Continous. (1) for (t, y,) + (t, y) |f(t,y,)-f(t)y2)|= |= |= y, +tet - 2y2-t36t| = 2 | (y, + y) I is dec. function. > \{ \(t, y, \) - \{ \(t, y_2 \) \} \le 2 \| \(y_1 - y_2 \) \ Hence using uniqueness thm., the IVP has unique soln.

$$y_{1}(t) = y_{1}(t) = 0$$

$$y_{1}(t) = 0 + \int f(s, y_{0}(s)) ds$$

$$= \int [s^{2}e^{s}] ds.$$

$$= \int e^{2}e^{t} = -2 [se^{s}] - \int e^{s}ds]$$

$$= -e + t^{2}e^{t} - 2[te^{t} - e] + 2[e^{s}],$$

$$= -e + t^{2}e^{t} - 2te^{t} + 2e^{t} - 2te^{t} - 2e$$

$$= t^{2}e^{t} + 2e^{t} - 2te^{t} - 2e$$

$$= t^{2}e^{t} + 2e^{t} - 2te^{t} - 2e$$

$$= \int [s, y_{1}(s)] ds. \qquad (e^{t} - e)$$

$$= \int [2[e^{s}(s - 1)^{2} + (e^{s} - e)] + e^{s}s^{2}] ds$$
Solve for $y_{1}(t)$ and proceed like thus.

$$y' = -y + t + 1, \quad 0 < t < 1, \quad y | 0 > = 1$$

$$= f(t, y)$$

$$y = f(t, y)$$

$$= 1 + \frac{t}{2} \cdot \frac{s^{2}}{2!} - \frac{s^{3}}{3!} + \frac{s^{4}}{4!}$$

$$y_{3}(t) = 1 + \frac{t^{2}}{2!} - \frac{t}{3!} + \frac{t^{4}}{4!}$$

$$= 1 + \frac{(-t)^{2}}{2!} + \frac{(-t)^{3}}{3!} + \frac{(-t)^{4}}{4!}$$

$$y_{1} = \frac{t^{4}}{2!} \cdot \frac{(-t)^{3}}{3!} + \frac{(-t)^{4}}{4!}$$

$$y_{2} = \frac{t^{4}}{2!} \cdot \frac{(-t)^{2}}{4!} + \frac{(-t)^{3}}{3!} + \frac{(-t)^{4}}{4!}$$

$$+ \frac{(-t)^{2}}{4!} + \frac{(-t)^{3}}{3!} + \frac{(-t)^{4}}{4!}$$

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$$x(0.6) = x (0.4+0.2) = x(0.4)+0.2 f(0.4), x(0.4))$$

$$= 1.272 + 0.2 f(0.4, 1.272)$$

$$= 1.272 + 0.2 [0.4 (1.272+0.4)-2]$$

$$= 1.00576$$

$$x(0.6) = 1.00576$$

$$x(0.4) = 1.272 + 0.2 [0.4 (1.272+0.4)-2]$$

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$$x(0.4) = 1.272 + 0.272$$

$$= -0.95 + 0.05 \left[\frac{1}{1.05} \right]^{2} - \frac{(0.95)}{1.05} - (0.91)^{2} \right]$$

$$= -0.95 + 0.05 \left[0.9093 \right]$$

$$= -0.9045$$
Similarly we can find sut of values, ie,
$$y(1.15), y(1.20), ----, y(2.0)$$
Actual result,
$$y(1.05) = \frac{-1}{1.05} = -0.9524$$

$$y(1.05) = -1 = 0.9024$$

$$y(1.1) = -1 = 0.9091$$
Error, $\left| -0.9091 + 0.9045 \right| = 0.0046$
Similarly for rest of the terms.

Similarly for rest of the terms.
$$y(1.052) \text{ can be find winy linear}$$

$$1014460aton \text{ usiny pbs.}, 1.05 + 1.10.$$

$$P(x) = \frac{x - 1.05}{1.10 - 1.05} y(1.1) + \frac{(x - 1.1)}{1.05 - 1.1} y(1.05)$$

$$= \frac{x - 1.05}{0.05} (-.9045) + \frac{(x - 1.1)}{-0.05} (-0.95)$$

$$P(x) = \frac{1}{0.05} \left[0.9045(x - 1.05) + 0.95(x - 1.1) \right]$$

$$P(1.052) = \frac{1}{0.05} \left[0.9045(x - 1.05) + 0.95(x - 1.1) \right]$$

$$= -20 \left[0.9045 \times 0.002 + 0.95 \times 0.048 \right]$$

$$P(1.052) = -0.9482$$
Similarly for sust of the values.

$$Q(x - 1.1) = -20 \left[0.9045(x - 1.05) + 0.95(x - 1.1) \right]$$

$$= -20 \left[0.9045 \times 0.002 + 0.95 \times 0.048 \right]$$

$$y' = -y + 2 (0.55) = f(5,y); y(0.2)$$

$$y' = -y + 2 (0.55) = f(5,y); y(0.2)$$

$$y(0.2) = ?, y(0.4) = ?, y(0.6) = ? \text{ with } h = 0.2$$
Using modified allows method,
$$y(0.2) = y(0 + 0.2)$$

$$x = x - 1.05 \times 1.10 + \frac{(x - 1.1)}{(x - 1.1)} y(1.05)$$

$$x = x - 1.05 \times 1.10 + \frac{(x - 1.1)}{(x - 1.1)} y(1.05)$$

$$= -0.95(x - 1.1)$$

$$= -20 \left[0.9045(x - 1.05) + 0.95(x - 1.1) \right]$$

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$$= -20 \left[0.9045(x - 1.05) + 0.95(x - 1.1) \right]$$

$$= -20 \left[0.9045(x - 1.05) + 0.95(x - 1.05) + 0.$$

$$= 0.2 \left[-1 + 2 \cos(0) \right]$$

$$K_{1} = 0.2$$

$$K_{2} = h \left\{ \left(0 + 0.2 \right), y(0) + K_{1} \right\}$$

$$= 0.2 \left\{ \left(0.2 \right), \frac{0.23}{2} \right] \cdot 2 \right)$$

$$= 0.2 \left[-1.2 + 2 \cos(0.2) \right] \cdot 2$$

$$K_{2} = 0.152$$

$$y(0.2) = y(0) + \frac{K_{1} + K_{2}}{2} = 1 + \frac{0.2 + 0.152}{2}$$

$$y(0.2) = 1.176$$

$$y(0.4) = y(0.2 + 0.2)$$

$$K_{1} = h \left\{ \left(0.2 + 0.2 \right) \right\}$$

$$= 0.2 \left\{ \left(0.2 \right), 1.176 \right\}$$

$$= 0.2 \left\{ \left(0.2 + 0.2 \right), y(0.2) + K_{1} \right\} = 0.2 \left\{ \left(0.4 \right), 1.3328 \right\}$$

$$K_{2} = h \left\{ \left(0.2 + 0.2 \right), y(0.2) + K_{1} \right\} = 0.2 \left\{ \left(0.4 \right), 1.3328 \right\}$$

$$= 0.2 \left[-1.3328 + 2 \cos(0.4) \right]$$

$$= 0.1019$$

$$y(0.4) = y(0.2) + \frac{K_1 + K_2}{2}$$

$$= 1.176 + 0.1568 + 0.1019$$

$$y(0.6) = y(0.4 + 0.2)$$

$$K_1 = hf(0.4, y(0.4)) = 0.2f(0.4, 1.3054)$$

$$= 0.2[-1.3054 + 2 (0.5(0.4))]$$

$$= 0.1073$$

$$K_2 = hf(0.6, 1.3054 + 0.1073) = 0.2f(0.6, 1.4124)$$

$$= 0.2[-1.4127 + 2 (0.5(0.6))]$$

$$= 0.048$$

$$y(0.6) = y(0.4) + \frac{K_1 + K_2}{2} = 1.3054 + \frac{0.1073 + 0.047}{2}$$

$$y(0.6) = 1.383$$
8.6 (a) $y' = (cosy)^2 \implies f(x,y); 0 < x < 1$

$$y(0) = 0, h = 0.2$$
We need to find $y(0.2), y(0.4), y(0.6), y(0.8), y(1.0)$

Second order Saylor Scrips,

$$y(x_1+h) = y(x_1) + h y(x_1) + \frac{h^2}{a}y''(x_1)$$

$$\frac{dy}{dx} = (\cos y)^2$$

$$y'' = \frac{d^2y}{dx^2} = 2 \cos y \times (-\sin y) \frac{dy}{dx}$$

$$= -2 \sin |x_y| (\cos y)^3$$

$$y'' = -2 \sin y (\cos y)^3$$

$$y(0.2) = y(0+62) = y(0) + 0.2 (\cos (y(0))^2 + h^2 (-2 \sin (y(0)) \cos^3 (y(0)))]$$

$$= 0 + 0.2 \times (\cos^2 (0)) = 0.2$$
Similarly,
$$y(0.4) = y(0.2 + 0.2) \text{ and } y(0.2 + 0.2)$$

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$$y(0.4) = y(0.2 + 0.2) \text{ and$$

$$\frac{dv}{dt} = -g - \frac{k}{m} v|v|$$

$$= -9.8 - 0.002 v|v|$$

$$= -9.8 - 0.0182 v|v|$$

$$= f(t, v).$$

Using Runge-Kutta order-4, we find $y(0.1)$, $y(0.2)$,
$$- - - - , y(0.0). = h f(0, 8)$$

$$= (-9.8 - 0.018 \times 8^{2}) \times 0.1$$

$$= -10.96.$$
 $K_{2} = h f(0 + \frac{h}{2}, v(0) + \frac{k}{2})$

$$= 0.1 f(0.05 + 8 - 0.5482)$$

$$= 0.1 f(-9.8 - 0.0182 \times (7.4518)^{2})$$

$$= -1.0811$$
 $K_{3} = h f(0.5, 8 - 0.54) h f(0 + h, v(0) + k_{2})$

$$= 0.1 \left[(0.05, 8-0.54) \right] = 0.1 \left[(0.05, 7.46) \right]$$

$$= 0.1 \left[-9.8 - 0.0182 \times (7.46)^{2} \right]$$

$$K_{3} = -1.0813$$

$$K_{4} = h \left[(0+h, V(0) + K_{3}) \right]$$

$$= h \left[(0.1, 8-1.0813) \right] = 0.1 \left[(0.1, 6.919) \right]$$

$$= 0.1 \left[-9.8 - 0.0182 \left(6.919 \right)^{2} \right]$$

$$= -1.0671$$

$$y(0.1) = y(0) + \frac{K_{1} + 2K_{2} + 2K_{3} + K_{4}}{6}$$

$$= 8 + (-1) \left(1.096 + 2 \times 1.0811 + 2 \times 1.0813 + 1.0671 \right)$$

$$y(0.1) = 8 - 1.08$$

$$y(0.1) = 6.9187$$
Similarly, we can find the suf of the value.

At maximum hight, $V = 0$

$$1e \quad \text{we need to find } t \quad 8.4$$

$$V(t) = 0$$

(b)

To do this, $\frac{dt}{dv} = \frac{-1}{9.8 + 0.0182 \text{ V/v/}} = \text{g(v,t)}$ gives t as a function of (v) $\text{Vol} = \text{8m/r}. \quad \text{t(8)} = 0 \quad \text{(given)}$ find # t(0) = 9 -s the use Runge-Kutta order four with h = 1. - I Then round-off to DA first decimal place (ie 1/10 of a second). $\frac{dy}{dx} = \int x + y = f(x, y)$ y(0.4) = 0.41, h= 0.2, we need to find ylo. 8) =), cesing fourth-order Ruye-Kutta. first we find y(0.6) = y(0.4+0.2) and then y(0.8) = y(0.6+0.2). Usage of Runge-Kutta fourth-order is as done in pretto previous problem.

 $\frac{dx}{dt} = -0.6 \text{ Tig}^2 \text{ Jig} \frac{\sqrt{\pi}}{A(x)}$ $n = 0.1 \text{ ft}, g = 32.1 \text{ ft/s}^2, n(0) = 8 \text{ ft}$ we need to find net nat t= 10 min = 600 Sec with h = 20s. first we need to find A(x) as a function of x. we are given Volume When x = 8Vo = 512 (17) ft3 => IR, 8 = 512 (5) D) 2, = 8 tand = 91 = 1 >> 0=450 Aso, tom 0 = 2 => 192 = x Hence A(n)= T1 2= T1 x2

$$\frac{dx}{dt} = -0.6 \text{ ft} (0.1)^2 \sqrt{2 \times 32.1} \frac{\sqrt{\pi}}{\sqrt{\pi}x^2}$$

$$\frac{dx}{dt} = -0.048 \times -3/2 = \text{f}(t_5 x)$$

$$\chi(0) = 8$$

$$4pply \text{ fourth-order Runge-Kutta to find}$$

$$\chi(600) \text{ with } h = 20.$$

$$\frac{dt}{dx} = -\frac{1}{0.048} \times 3/2 = \text{g}(x,t)$$

$$\frac{dt}{dx} = \frac{1}{0.048} \times 3/2 = \text{g}(x,t)$$

$$\frac{dt}{dx} = 0$$

$$\frac{dt}{dx} = 0$$

$$\frac{dt}{dx} = \frac{1}{0.048} \times 3/2 = \frac{1$$

$$K_{1} = h \left\{ (0, \pi(0), y|0) \right\}$$

$$= 0.1 \left\{ (0, 0.5, 0.1) \right\}$$

$$= 0.1 \left\{ (0, 0.5, 0.1) \right\}$$

$$= 0.1 \left((0.6 - 0.25) \right) = 0.0475$$

$$L_{1} = h \left\{ (0, \pi(0), y|0) \right\}$$

$$= 0.1 g(0, 0.5, 0.1) = 0.1 \left(-0.5 \right)$$

$$= -0.025$$

$$K_{2} = h \left\{ (0 + \frac{h}{2}, \pi(0) + \frac{k_{1}}{2}, y|0) + \frac{L_{1}}{2} \right\}$$

$$= h \left\{ (0.05, 0.5 + 0.0475) \right\}, 0.1 - 0.025$$

$$= h \left\{ (0.52375, 0.0875) \right\}$$

$$= 0.1 \left(0.52375, \pi(0) + \frac{k_{1}}{2}, y|0) + \frac{L_{1}}{2} \right\}$$

$$= h g\left(0 + \frac{h}{2}, \pi(0) + \frac{k_{1}}{2}, y|0) + \frac{L_{1}}{2} \right)$$

$$= h g\left(0 - 52375, 0.0875 \right)$$

$$= 0.1 \left(-0.52375 \right) = -0.0261875$$

K

$$\begin{array}{l}
k_{3} = h \int \left(0 + \frac{h}{2}, \times 10\right) + \frac{K_{2}}{2}, y | 0 \rangle + \frac{L_{2}}{2}\right) \\
= 0.1 \int \left[0.05, 0.5 + \frac{0.04676}{2}, 0.1 - \frac{0.0262}{2}\right] \\
= 0.1 \int \left(0.05, 0.52338 + 0.0869 - \left[0.52338\right]^{3}\right) \\
= 0.1 \left(0.4669\right) = 0.04669 \\
L_{3} = h \int \left(0 + \frac{h}{2}, \times 10\right) + \frac{K_{2}}{2}, y | 0 \rangle + \frac{L_{2}}{2}\right) \\
= h \int \left(0.05, 0.52338, 0.0869\right) \\
= 0.1 \left(-\frac{0.52338}{2}\right) = -0.02617
\end{array}$$

$$\begin{array}{l}
K_{4} = h \int \left(0 + h, \times 10\right) + K_{3}, y | 0 \rangle + L_{3}\right) \\
= 0.1 \int \left(0.1, 0.54669, 0.07383\right) \\
= 0.1 \int \left(0.54669 + 0.07383 - \left(0.54669\right)^{3}\right) \\
K_{4} = 0.04571
\end{array}$$

$$L_{4} = \text{Ag}(0+h, 2l0) + k_{3}, \text{ylo} + L_{2})$$

$$= 0.1 \text{g}(0.1, 0.54669, 0.07383)$$

$$= 0.1 \left[-0.54669 \right] = -0.02733$$

$$2(0.1) = 2(0) + \frac{1}{2} + \frac{1}{2}$$

we have, Hence

$$\frac{dy}{dt} = 3 = f(t, y, 3); y(0) = 2$$

$$\frac{d3}{dt} = 33 - 2y + 6e^{-2} = g(t, y, 3);$$