Numerical Analysis

Solution of Some Exercises : Chapter 7 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.

Sol.

(a) We must show that $f(t,y) = y \cos t$ is continuous and satisfies a Lipschitz condition in the variable y on $\{(t,y) \mid 0 \le t \le 1, -\infty < y < \infty\}$. Clearly f is continuous and we have

$$|f(t, y_1) - f(t, y_2)| = |y_1 \cos t - y_2 \cos t|$$

$$= |\cos t| |y_1 - y_2|$$

$$\leq 1 \cdot |y_1 - y_2| = |y_1 - y_2|.$$

Thus f satisfies a Lipschitz condition with Lipschitz constant L=1. The solution to the equation is given by

$$\frac{dy}{dt} = y \cos t$$

$$\int \frac{dy}{y} = \int \cos t dt$$

$$\ln y = \sin t + \ln c$$

$$y = ce^{\sin t}$$

$$1 = ce^{0}$$

$$\implies y = e^{\sin t}.$$

(b) Clearly $f(t,y) = \frac{2}{t}y + t^2e^t$ is continuous. We have

$$|f(t, y_1) - f(t, y_2)| = \left| \frac{2}{t} y_1 + t^2 e^t - \frac{2}{t} y_2 - t^2 e^t \right|$$

$$= \frac{2}{t} |y_1 - y_2|$$

$$< 2|y_1 - y_2|.$$

Thus f satisfies a Lipschitz condition with Lipschitz constant L=2.

Now we solve the given IVP. The given equation is first order linear and has integrating factor $e^{\int -\frac{2}{t}dt} = \frac{1}{t^2}$. Its solution is given by

$$\ln y \frac{1}{t^2} = \frac{1}{t^2} t^2 e^t + c$$

$$\implies y = t^2 (e^t + c).$$

$$1 = 1^2 (e^1 + c) \implies c = -e.$$

$$\therefore y = t^2 (e^t - e).$$

2. Generate $y_0(t)$, $y_1(t)$, $y_2(t)$, and $y_3(t)$ for the initial-value problem using Picard's method.

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

Sol.

$$t_0 = 0, y_0(t) = y(0) = 1.$$

$$y_1(t) = 1 + \int_0^t f(s, y_0(s)) ds$$

$$= 1 + \int_0^t (-1 + s + 1) ds$$

$$= 1 + \frac{t^2}{2}.$$

$$y_2(t) = 1 + \int_0^t f(s, y_1(s)) ds$$

$$= 1 + \int_0^t \left[-\left(1 + \frac{s^2}{2}\right) + s + 1 \right] ds$$

$$= 1 + \int_0^t \left(s - \frac{1}{2}s^2\right) ds$$

$$= 1 + \frac{1}{2}t^2 - \frac{1}{6}t^3.$$

$$y_3(t) = 1 + \int_0^t f(s, y_2(s)) ds$$

$$= 1 + \int_0^t \left[-\left(1 + \frac{1}{2}s^2 - \frac{1}{6}s^3\right) + s + 1\right] ds$$

$$= 1 + \frac{1}{2}t^2 - \frac{1}{6}t^3 + \frac{1}{24}t^4.$$

We can check these approximations are Maclaurin series expansion of $t + e^{-t}$ which is the exact solution of given IVP.

3. Use Taylor's method of order two and four to approximate the solution for the following initial-value problem.

$$y' = y/t - (y/t)^2$$
, $1 \le t \le 1.2$, $y(1) = 1$, $h = 0.1$.

Sol. For the second order Taylor's method we have

$$y(t_1) = y(t_0) + hy'(t_0) + \frac{h^2}{2}y''(t_0).$$

Thus

$$\begin{array}{rcl} t_0 = 1, & y_0 = 1 \\ y'(0) & = & 0/1 - (0/1)^2 = 0 \\ y''(t) & = & y'/t - y/t^2 - 2(y/t)(y'/t) + 2y^2/t^3 \\ y''(0) & = & 1. \\ y_1 = y(1.1) & = & 1 + h \cdot 0 + \frac{0.1^2}{2} \cdot 1 = 1.005. \end{array}$$

Similarly we can compute values at other points.

- 4. Use Euler's method to approximate the solutions for each of the following initial-value problems.
 - (a) $y' = te^{3t} 2y$, $0 \le t \le 1$, y(0) = 0, h = 0.5
 - (b) $y' = 1 + (t y)^2$, 2 < t < 3, y(2) = 1, h = 0.5.

Sol.

(a) Here $f(t,y) = te^{3t} - 2y$, $t_0 = 0$, $y_0 = 0$, h = 0.5.

$$y_1 = y(0.5) = y_0 + hf(t_0, y_0)$$

$$= 0 + 0.5[0 \cdot e^{3(0)} - 2(0)] = 0.$$

$$t_1 = 0.5$$

$$y_2 = y(1) = y_1 + hf(t_1, y_1)$$

$$= 0 + 0.5[(0.5)e^{3(0.5) - 2(0)} = 1.1204223.$$

$$t_2 = 1.$$

(b) Here $f(t,y) = 1 + (t-y)^2$, $t_0 = 2$, $y_0 = 1$, h = 0.5.

$$y_1 = y(0.5) = 1 + 0.5[1 + (2 - 1)^2] = 2$$

 $t_1 = 2.5$
 $y_2 = y(1) = 2 + 0.5[1 + (2.5 - 2)^2] = 2.625$
 $t_2 = 3$.

5. Show that the following initial-value problem has a unique solution.

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

Find y(1.1) and y(1.2) with step-size h=0.1 using modified Euler's method. Sol.

$$y' = t^{-2} (\sin 2t - 2ty) = f(t, y).$$

Holding t as a constant,

$$|f(t, y_1) - f(t, y_2)| = |t^{-2} (\sin 2t - 2ty_1) - t^{-2} (\sin 2t - 2ty_2)|$$

$$= \frac{2}{|t|} |y_1 - y_2|$$

$$\leq 2|y_1 - y_2|.$$

Thus f satisfies a Lipschitz condition in the variable y with Lipschitz constant L=2. Additionally, f(t,y) is continuous when $1 \le t \le 2$, and $-\infty < y < \infty$, so Existence Theorem implies that a unique solution exists to this initial-value problem.

Now we apply Modified Euler's method to find the solution.

$$\begin{array}{rcl} t_0 &=& 1, y_0 = 2, h = 0.1, t_1 = 1.1. \\ K_1 &=& hf(t_0, y_0) = hf(1, 2) = -0.309072 \\ K_2 &=& hf(t_1, y_0 + K_1) = hf(1, 1.6909298) = -0.24062 \\ y_1 &=& y(1.1) = y_0 + 1/2(K_1 + K_2) = 1.725152. \\ \text{Now } y_1 &=& 1.725152, h = 0.1, t_2 = 1.2. \\ \therefore K_1 &=& -0.24684 \\ K_2 &=& -0.19947 \\ y_2 &=& y(0.2) = 1.50199. \end{array}$$

6. Given the initial-value problem

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

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

- (a) Use modified 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. $y(1.978)$.

Sol.

(a) We take $f(t,y) = \frac{1}{t^2} - \frac{y}{t} - y^2$, $t_0 = 1$, $t_0 = 1$, $t_0 = 0.05$, $t_0 = -1$. We calculate error at each step by $t_0 = |y_0 - (-1/t)|$.

$$\begin{array}{rcl} t_1 & = & t_0 + h = 1.05 \\ k_1 & = & 0.05 \\ k_2 & = & 0.045465 \\ y_1 & = & y_0 + (k_1 + k_2)/2 = -0.952268 \\ E_1 & = & 0.047732. \end{array}$$

In a similar manner

$$\begin{array}{llll} t_2 &=& 1.1, \ y_2 = -0.908879, \ E_2 = 0.043502 \\ t_3 &=& 1.15, \ y_3 = -0.869265, \ E_3 = 0.039826 \\ t_4 &=& 1.2, \ y_4 = -0.832955, \ E_4 = 0.036610 \\ t_5 &=& 1.25, \ y_5 = -0.799550, \ E_5 = 0.033783 \\ t_6 &=& 1.3, \ y_6 = -0.768716, \ E_6 = 0.031284 \\ t_7 &=& 1.35, \ y_7 = -0.740165, \ E_7 = 0.029065 \\ t_8 &=& 1.4, \ y_8 = -0.713654, \ E_8 = 0.027087 \\ t_9 &=& 1.45, \ y_9 = -0.688971, \ E_9 = 0.025315 \\ t_{10} &=& 1.5, \ y_{10} = -0.665932, \ E_{10} = 0.023723 \\ t_{11} &=& 1.55, \ y_{11} = -0.644380, \ E_{11} = 0.022287 \\ t_{12} &=& 1.6, \ y_{12} = -0.624173, \ E_{12} = 0.020989 \\ t_{13} &=& 1.65, \ y_{13} = -0.605190, \ E_{13} = 0.019810 \\ t_{14} &=& 1.7, \ y_{14} = -0.587322, \ E_{14} = 0.018738 \\ t_{15} &=& 1.75, \ y_{15} = -0.570474, \ E_{15} = 0.017761 \\ t_{16} &=& 1.8, \ y_{16} = -0.554562, \ E_{16} = 0.016867 \\ t_{17} &=& 1.85, \ y_{17} = -0.539508, \ E_{17} = 0.016048 \\ t_{18} &=& 1.9, \ y_{18} = -0.525245, \ E_{18} = 0.015295 \\ t_{19} &=& 1.95, \ y_{19} = -0.511713, \ E_{19} = 0.014603 \\ t_{20} &=& 2.0, \ y_{20} = -0.498856, \ E_{20} = 0.013965. \end{array}$$

- (b) We use the answers generated in part (a) and linear Lagrange interpolation to approximate the values of y, and compare them to the actual values.
 - (i) For t = 1.052 and using the points (1.05, -0.952268), (1.1, -0.908879), we have

$$y(1.052) = \frac{1.052 - 1.1}{1.05 - 1.1}(-0.952268) + \frac{1.052 - 1.05}{1.1 - 1.05}(-0.908879) = -0.95053.$$

$$E(1.052) = 0.000040342.$$

(ii) For t = 1.555 and using the points (1.55, -0.644380), (1.6, -0.624173), we have

$$y(1.555) = \frac{1.555 - 1.6}{1.55 - 1.6}(-0.644380) + \frac{1.555 - 1.55}{1.6 - 1.55}(-0.624173) = -0.64236.$$

$$E(1.555) = 0.000726817.$$

(iii) For t = 1.978 and using the points (1.95, -0.511731), (2, -0.498856), we have

$$y(1.978) = \frac{1.978 - 2}{1.95 - 2}(-0.511731) + \frac{1.978 - 1.95}{2 - 1.95}(-0.498856) = -0.50452.$$

$$E(1.978) = 0.001041173.$$

7. Use the modified Euler's method to approximate the solution to the following initial-value problem

$$y' = te^{3t} - 2y$$
, $0 < t < 1$, $y(0) = 0$, $h = 0.5$.

Sol. We have $f(t, y) = te^{3t} - 2y$, $t_0 = 0$, $y_0 = 0$, h = 0.5 Using the modified Euler method, we have:

$$K_1 = hf(t_0, y_0) = 0.5[0 \cdot e^{3(0)} - 2 \cdot 0] = 0$$

$$K_2 = hf(t_0 + h, y_0 + K_1) = hf(0.5, 0)$$

$$= 0.5[0.5 \cdot e^{3(0.5)} - 2 \cdot 0] = 1.120422268$$

$$y_1 = y(0.5) = y_0 + \frac{1}{2}(K_1 + K_2) = 0.560211134$$

$$t_1 = 0.5$$

$$K_1 = hf(t_1, y_1) = hf(0.5, 0.560211134)$$

$$= 0.5[0.5e^{1.5} - 2(0.560211134)] = 0.560211134$$

$$K_2 = hf(t_1 + h, y_1 + K_1) = hf(1, 1.120422268)$$

$$= 0.5[1.0e^3 - 2(1.120422268)] = 7.80192392559$$

$$y_2 = y(1) = y_1 + \frac{1}{2}(K_1 + K_2) = 4.18106753.$$

8. 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, $F_g=-mg$, and due to air resistance, $F_r=-kv|v|$, where g=9.8 m/s^2 and k=0.002 kg/m. The differential equation for the velocity v is given by

$$mv' = -mg - kv|v|.$$

- (a) Find the velocity after $0.1, 0.2, \dots, 1.0$ s.
- (b) To the nearest tenth of a second, determine when the projectile reaches its maximum height and begins falling.

Sol. Here $v' = -g - \frac{k}{m}v|v| = f(t, v), t_0 = 0, v_0 = 8.$

(a) We take h = 0.1 and apply modified Euler's method (you can apply any method).

$$\begin{array}{lll} t_0 = 0 & v_0 = v(0) = 8 \\ t_1 = 0.1 & v_1 = v(0.1) = 6.91849 \\ t_2 = 0.2 & v_2 = v(0.2) = 5.86385 \\ t_3 = 0.3 & v_3 = v(0.3) = 4.83146 \\ t_4 = 0.4 & v_4 = v(0.4) = 3.81705 \\ t_5 = 0.5 & v_5 = v(0.5) = 2.81662 \\ t_6 = 0.6 & v_6 = v(0.6) = 1.82639 \\ t_7 = 0.7 & v_7 = v(0.7) = 0.84272 \\ t_8 = 0.8 & v_8 = v(0.8) = -0.13791 \\ t_9 = 0.9 & v_9 = v(0.9) = -1.11676 \\ t_{10} = 1 & v_{10} = v(1) = -2.09164. \\ \end{array}$$

(b) Thus the projectile reaches its maximum height and begins falling at 0.8s to the nearest tenth of a second.

9. Using Runge-Kutta fourth-order method to solve the IVP in [0, 1] for

$$\frac{dy}{dx} = y - x^2 + 1, \ y(0) = 0.5$$

with mesh length h = 0.5.

Sol. With h = 0.5. From x = 0 to x = 2 with step size h = 0.5, it takes 4 steps.

$$x_0 = 0, y_0 = 0.5$$

 $K_1 = hf(x_0, y_0) = 0.5f(0, 0.5) = 0.75$
 $K_2 = hf(x_0 + h/2, y_0 + K_1/2) = 0.5f(0.25, 0.875) = 0.90625$
 $K_3 = hf(x_0 + h/2, y_0 + K_2/2) = 0.5f(0.25, 0.953125) = 0.9453125$
 $K_4 = hf(x_0 + h, y_0 + K_3) = 0.5f(0.5, 1.4453125) = 1.09765625$
 $y_1 = y_0 + (K_1 + 2K_2 + 2K_3 + K_4)/6 = 1.4251302083333333$

$$x_1 = 0.5, y_1 = 1.425130208333333$$

$$K_1 = hf(x_1, y_1) = 0.5f(0.5, 1.425130208333333) = 1.087565104166667$$

$$K_2 = hf(x_1 + h/2, y_1 + K_1/2) = 0.5f(0.75, 1.968912760416667) = 1.203206380208333$$

$$K_3 = hf(x_1 + h/2, y_1 + K_2/2) = 0.5f(0.75, 2.0267333984375) = 1.23211669921875$$

$$K_4 = hf(x_1 + h, y_1 + K_3) = 0.5f(1, 2.657246907552083) = 1.328623453776042$$

$$y_2 = y_1 + (K_1 + 2K_2 + 2K_3 + K_4)/6 = 2.639602661132812.$$

10. 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, q = 32.1 ft/s², 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.

Sol. At t=0, water level is h=8 ft. Given initial volume is $512(\pi/3)$ ft³. Thus

$$V = \frac{\pi R^2 h}{3} = \frac{512\pi}{3}$$

which gives R = 8 ft, where is the radius of initial level cross section.

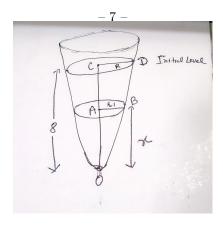
Now two triangles OAB and OCD are similar, so we have

$$\frac{R}{r_1} = \frac{8}{x} \implies r_1 = x.$$

Now area of cross section is $A(x) = \pi r_1^2 = \pi x^2$. Thus we have

$$\frac{dx}{dt} = -0.6\pi r^2 \sqrt{2g} \frac{\sqrt{x}}{\pi r^2} = -\frac{0.0480749415}{r^{3/2}}.$$

- (a) To find the water level after 10 min with h=20 s, we apply Runge-Kutta method of order four with $h = 20, x_0 = 8$. Using MATLAB code, we get x = 6.52863210414819 at time t = 600 sec=10 min.
- (b) For this part, we take h = 60, that is 1 min, we get $x \approx 0$ in 1500 sec, that is 25 min.



11. 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 = 0.2 with step size 0.2.

Sol. We have

$$\frac{dx}{dt} = x + y - x^3 = f(t, x, y)$$

$$\frac{dv}{dt} = -\frac{x}{2} = g(t, x, y),$$

$$t_0 = 0, x_0 = 0.5, y_0 = 0.1, h = 0.2, t_1 = t_0 + h = 0.2.$$

In order to apply Runge-Kutta method of order four, we calculate the following values:

$$\begin{array}{lll} K_1 &=& hf(t_0,x_0,y_0) = 0.2f(0,0.5,0.1) = 0.095 \\ L_1 &=& hg(t_0,x_0,y_0) = 0.2g(0,0.5,0.1) = -0.05 \\ K_2 &=& hf\left(t_0+\frac{h}{2},x_0+\frac{K_1}{2},y_0+\frac{L_1}{2}\right) = 0.2f(0.1,0.5475,0.075) = 0.091677 \\ L_2 &=& hg\left(t_0+\frac{h}{2},x_0+\frac{K_1}{2},y_0+\frac{L_1}{2}\right) = 0.2g(0.1,0.5475,0.075) = -0.054750 \\ K_3 &=& hf\left(t_0+\frac{h}{2},x_0+\frac{K_2}{2},y_0+\frac{L_2}{2}\right) = 0.2f(0.1,0.5458385,0.072625) = 0.091167 \\ L_3 &=& hg\left(t_0+\frac{h}{2},x_0+\frac{K_2}{2},y_0+\frac{L_2}{2}\right) = 0.2g(0.1,0.5458385,0.072625) = -0.054584 \\ K_4 &=& hf(t_0+h,x_0+K_3,y_0+L_3) = 0.2f(0.2,0.591167,0.045416) = 0.085997 \\ L_4 &=& hg(x_0+h,x_0+K_3,y_0+L_3) = 0.2g(0.2,0.591167,0.045) = -0.059117. \end{array}$$

Therefore

$$x(0.2) \approx x_1 = x_0 + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4) = 0.591114167.$$

 $y(0.2) \approx y_1 = y_0 + \frac{1}{6}(L_1 + 2L_2 + 2L_3 + L_4) = 0.045369167.$

12. The motion of a swinging pendulum is described by the following second-order differential equation

$$\frac{d^2\theta}{dt^2} + \frac{g}{L}\sin\theta = 0, \quad \theta(0) = \frac{\pi}{6}, \quad \theta'(0) = 0,$$

where θ be the angle with vertical at time t, length of the pendulum L=2 ft, and g=32.17 ft/s². With h=0.1 s, find the angle θ at t=0.1 using Runge-Kutta fourth order method.

Sol. First of all we convert the given second order initial value problem into simultaneous first order initial value problems.

Assuming $\frac{d\theta}{dt} = y$, we obtain the following system:

$$\frac{d\theta}{dt} = y = f(t, \theta, y), \ \theta(0) = \pi/6$$

$$\frac{dy}{dt} = -\frac{g}{L}\sin\theta = g(t, \theta, y), \ y(0) = 0.$$

Here $t_0 = 0$, $\theta_0 = \pi/6$, and $y_0 = 0$. We have, by Runge-Kutta fourth order method, taking h = 0.1.

$$\begin{array}{rcl} K_1 & = & hf(t_0,\theta_0,y_0) = 0.000000000 \\ L_1 & = & hg(t_0,\theta_0,y_0) = -0.80425000 \\ K_2 & = & hf(t_0+0.5h,\theta_0+0.5K_1,y_0+0.5L_1) = -0.04021250 \\ L_2 & = & hg(t_0+0.5h,\theta_0+0.5K_1,y_0+0.5L_1) = -0.80425000 \\ K_3 & = & hf(t_0+0.5h,\theta_0+0.5K_2,y_0+0.5L_2) = -0.04021250 \\ L_3 & = & hg(t_0+0.5h,\theta_0+0.5K_2,y_0+0.5L_2) = -0.77608129 \\ K_4 & = & hf(t_0+h,\theta_0+K_3,y_0+L_3) = -0.07760813 \\ L_4 & = & hg(t_0+h,\theta_0+K_3,y_0+L_3) = -0.74759884. \\ \theta_1 & = & \theta_0+\frac{(K_1+2K_2+2K_3+K_4)}{6} = 0.48385575. \end{array}$$

Therefore, $\theta(0.1) \approx \theta_1 = 0.48385575$.

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

$$t^2y'' - 2ty' + 2y = t^3 \ln t$$
, $1 \le t \le 1.2$, $y(1) = 1$, $y'(1) = 0$

with h = 0.1.

Sol. Solving this higher-order differential equation is equivalent to solving the following system of differential equations.

$$y' = u = f(t, y, u)$$

$$t^{2}u' - 2tu + 2y = t^{3} \ln t$$

$$\implies u' = \frac{2}{t} - \frac{2}{t^{2}} + t \ln t = g(t, y, u)$$

$$y(1) = 1, u(1) = 0.$$

Applying Runge-Kutta to this system we get the following.

$$\begin{array}{rcl} t_0 & = & 1 \\ y_0 & = & 1 \\ u_0 & = & 0 \\ y_1 & = & y(0.1) = 0.99017818 \\ u_1 & = & u(0.1) = -0.19451307 \\ t_1 & = & 1.1 \\ y_2 & = & y(1.2) = 0.96152437 \\ u_2 & = & u(1.2) = -0.37618726 \\ t_2 & = & 1.2. \end{array}$$