

1. The initial-value problem

$y' = 1 + (y/t) + (y/t)^2$, $1 \leq t \leq 2$, $y(1) = 0$ has the exact

solution $y(t) = t \tan(\ln t)$.

- a. Use Euler's method with $h=0.1$ to approximate the solution, and

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compare it with the actual values of y .

- b. Use Taylor's method of order 2 with $h=0.1$ to approximate the solution, and compare it with the actual values of y .

t	Euler	Taylor 2	Exact	Euler Error	Taylor Error	Euler %Err	Taylor %Err
1.00	0.00000	0.00000	0.00000	0.00000e+00	0.00000e+00	0.00	0.00
1.10	0.10000	0.10500	0.10516	5.15982e-03	1.59816e-04	4.91	0.15
1.20	0.20992	0.22092	0.22124	1.13254e-02	3.23615e-04	5.12	0.15
1.30	0.33047	0.34861	0.34912	1.86506e-02	5.08747e-04	5.34	0.15
1.40	0.46235	0.48895	0.48968	2.73281e-02	7.27910e-04	5.58	0.15
1.50	0.60629	0.64288	0.64388	3.75899e-02	9.92550e-04	5.84	0.15
1.60	0.76304	0.81144	0.81275	4.97113e-02	1.31457e-03	6.12	0.16
1.70	0.93348	0.99579	0.99749	6.40191e-02	1.70740e-03	6.42	0.17
1.80	1.11854	1.19725	1.19944	8.09019e-02	2.18692e-03	6.74	0.18
1.90	1.31929	1.41734	1.42012	1.00823e-01	2.77230e-03	7.10	0.20
2.00	1.53694	1.65779	1.66128	1.24338e-01	3.48709e-03	7.48	0.21

Euler 和 Taylor2 是跑的值，Exact 是準確值

Error 和 %Err 分別是誤差值跟百分誤差

2. The system of initial-value problems

$$u_1' = 9u_1 + 24u_2 + 5 \cos t - \frac{1}{3} \sin t, \quad u_1(0) = \frac{4}{3},$$

$$u_2' = -24u_1 - 52u_2 - 9 \cos t + \frac{1}{3} \sin t, \quad u_2(0) = \frac{2}{3},$$

has the unique solution

$$u_1 = 2e^{-3t} - e^{-39t} + \frac{1}{3} \cos t, \quad u_2 = -e^{-3t} + 2e^{-39t} - \frac{1}{3} \cos t.$$

Try $h=0.05$ and $h=0.1$ in Runge-Kutta method, and compare their results with the exact value.

=== Results for h = 0.05 ===

t	u1 approx	u1 exact	u1 error	u2 approx	u2 exact	u2 error
0.00	1.333333	1.333333	0.00e+00	0.666667	0.666667	1.11e-16
0.05	1.721880	1.912059	1.90e-01	-0.499599	-0.909077	4.09e-01
0.10	1.726915	1.793063	6.61e-02	-0.832598	-1.032002	1.99e-01
0.15	1.617161	1.601967	1.52e-02	-0.890373	-0.961459	7.11e-02
0.20	1.481687	1.423902	5.78e-02	-0.861042	-0.874681	1.36e-02
0.25	1.348945	1.267646	8.13e-02	-0.807505	-0.795221	1.23e-02
0.30	1.227063	1.131577	9.55e-02	-0.750341	-0.724999	2.53e-02
0.35	1.117478	1.012999	1.04e-01	-0.695886	-0.663060	3.28e-02
0.40	1.019525	0.909409	1.10e-01	-0.645732	-0.608214	3.75e-02
0.45	0.931977	0.818630	1.13e-01	-0.599934	-0.559389	4.05e-02
0.50	0.853541	0.738788	1.15e-01	-0.558092	-0.515658	4.24e-02
0.55	0.783017	0.668275	1.15e-01	-0.519706	-0.476225	4.35e-02
0.60	0.719337	0.605710	1.14e-01	-0.484290	-0.440411	4.39e-02
0.65	0.661560	0.549909	1.12e-01	-0.451407	-0.407635	4.38e-02
0.70	0.608868	0.499860	1.09e-01	-0.420673	-0.377404	4.33e-02
0.75	0.560547	0.454695	1.06e-01	-0.391754	-0.349296	4.25e-02
0.80	0.515980	0.413671	1.02e-01	-0.364365	-0.322954	4.14e-02
0.85	0.474633	0.376158	9.85e-02	-0.338259	-0.298076	4.02e-02
0.90	0.436043	0.341614	9.44e-02	-0.313226	-0.274409	3.88e-02
0.95	0.399812	0.309583	9.02e-02	-0.289089	-0.251739	3.74e-02
1.00	0.365600	0.279675	8.59e-02	-0.265698	-0.229888	3.58e-02

=== Results for h = 0.1 ===

t	u1 approx	u1 exact	u1 error	u2 approx	u2 exact	u2 error
0.00	1.333333	1.333333	0.00e+00	0.666667	0.666667	1.11e-16
0.10	-3.052437	1.793063	4.85e+00	8.989305	-1.032002	1.00e+01
0.20	-23.847795	1.423902	2.53e+01	51.192704	-0.874681	5.21e+01
0.30	-130.165202	1.131577	1.31e+02	269.269193	-0.724999	2.70e+02
0.40	-680.231485	0.909409	6.81e+02	1399.368584	-0.608214	1.40e+03
0.50	-3531.299585	0.738788	3.53e+03	7258.241839	-0.515658	7.26e+03
0.60	-18312.795052	0.605710	1.83e+04	37634.955483	-0.440411	3.76e+04
0.70	-94951.331907	0.499860	9.50e+04	195131.871735	-0.377404	1.95e+05
0.80	-492306.465639	0.413671	4.92e+05	1011721.872078	-0.322954	1.01e+06
0.90	-2552513.623867	0.341614	2.55e+06	5245578.826590	-0.274409	5.25e+06
1.00	-13234278.789168	0.279675	1.32e+07	27197287.206587	-0.229888	2.72e+07