

Lab 5: Euler's Method, Huen's Method and RK-4 Method for Numerical Differentiation

1. Given equation:

$$y' - 3x^2 = 1 \text{ with } y(1) = 2$$

Estimate $y(2.5)$ using (i) $h = 0.5$ and (ii) $h = 0.25$.

Algorithms (Pseudo-codes)

Euler's Method

1. Declare the variables
2. Read the initial values x and y and the step size h
3. Read the value of x for which y is required, say x_p
4. Calculate the total no. of steps as $n = (x_p - x)/h$
5. for $i = 1$ to n

Calculate the functional value f

$$y = y + h * f$$

$$x = x + h$$

6. Print the result x and y

7. End for i

Note: $f = y' = f(x, y)$

Heun's Method:

1. Declare the variables
2. Read the initial values x and y and the step size h
3. Read the value of x for which y is required, say x_p
4. Calculate the total no. of steps as $n = (x_p - x)/h$
5. for $i = 1$ to n

Calculate the functional value f

$$y = y + h/2 * (m1 + m2)$$

$$x = x + h$$

6. Print the result x and y

7. End for i

Numerical Methods

BCT/BEL/BEL-II/II

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Note:

$$m1 = y' = f(x, y)$$

$$m2 = f(x + h, y + h * m1)$$

Rk-4 Method:

1. Declare the variables
2. Read the initial values x and y and the step size h
3. Read the value of x for which y is required, say x_p
4. Calculate the total no. of steps as $n = (x_p - x)/h$
5. for $i = 1$ to n

Calculate the functional value f

$$y = y + (m1 + 2m2 + 2m3 + m4)/6 * h$$

$$x = x + h$$

6. Print the result x and y

7. End for i

Note: $m1 = y' = f(x, y)$,

$$m2 = f(x + h/2, y + h/2 * m1),$$

$$m3 = f(x + h/2, y + h/2 * m2),$$

$$m4 = f(x + h, y + h * m1)$$