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1 #include <iostream>
2 #include <fstream>
3 #include <cmath>
4 #include <array>
5 #include <map>
6
7 //Constant expressions appearing in the problem
8 constexpr size_t dimension = 2; //dimension of the reduced 1st-order problem
9 constexpr double PI = 3.14159265359; //value of PI
10 constexpr double rollnum = 0.226121014; //my roll number
11 constexpr double initial_stepsize = 0.01; //initial step-size
12 constexpr size_t max_iter = 10; //maximum number of iterations in adapting stepsize
13
14 //Definition of data types in the problem
15 typedef std::array<double, dimension> state_type; //data type definition for dependant variables - array of x_0, x_1, ... x_n
16 typedef std::map<double, state_type> solution; //data type definition for storing the list of calculated values ((hash)map of time -> state)
17
18 //Overload the + operator to be able to add two vectors
19 state_type operator + (state_type const& x, state_type const& y) {
20     state_type z;
21     for (size_t i = 0; i < dimension; i++) {
22         z[i] = x[i] + y[i]; //add the individual components and store in z
23     }
24     return z; //return the resulting vector z
25 }
26
27 //Overload the * operator to be able to multiply numbers and vectors
28 state_type operator * (double const& a, state_type const& x) {
29     state_type z;
30     for (size_t i = 0; i < dimension; i++) {
31         z[i] = a * x[i]; //multiply the individual components and store in z
32     }
33     return z; //return the resulting vector z
34 }
35
36 //Overload the + operator to be able to add two vectors
37 double absdiff(state_type const& x) {
38     double result = 0;
39     for (size_t i = 0; i < dimension; i++) {
40         result += x[i] * x[i]; //add the individual components and store in z
41     }
42     return sqrt(result); //return the resulting vector z
43 }
```

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44
45 //Class template for the Runge Kutta solver using Butcher tableau
46 template <class State_Type, size_t order> class explicit_rk {
47     //data type definitions for storing the Butcher tableau
48     typedef std::array<double, order> butcher_coefficients;
49     typedef std::array<std::array<double, order>, order> butcher_matrix;
50 private:
51     //information about the Butcher tableau
52     butcher_matrix a;
53     butcher_coefficients bh, bt, c;
54     //temporary variables for intermediate steps
55     std::array<State_Type, order> k;
56     //Properties of the adaptive method
57     double tolerance;
58     size_t max_iters;
59
60     //The stepper function, calculates  $x_{n+1}$  given the differential      ↗
61     //equation,  $x_n$ ,  $t$  and step size
62     void stepper(void (*Diff_Equation)(const State_Type& x, const double& ↗
63     //t, State_Type& dxdt), const State_Type& x, const double& t, const ↗
64     //double& dt, State_Type& result, double& error) {
65     State_Type res = x; //temporary variable for storing the result
66     State_Type err = {}; //temporary variable for storing the result
67
68     //loops for evaluating  $k_1, k_2 \dots k_n$ 
69     for (size_t i = 0; i < order; i++) {
70         State_Type sum{}, dxdt; //temporary variables for k's and the ↗
71         //derivatives
72         for (size_t j = 0; j < i; j++) {
73             sum = sum + dt * a[i][j] * k[j]; //compute  $a_{ij} * k_j$ 
74         }
75         sum = x + sum; //compute  $x_n + a_{ij} * k_j$ 
76         Diff_Equation(sum, t + c[i] * dt, dxdt); //evaluate  $dx/dt$  ↗
77         //at  $(x_n + a_{ij} * k_j, t_n + c_{ij} * dt)$  according to ↗
78         //Runge Kutta
79         k[i] = dxdt; //store the  $dx/dt$  as  $k_i$ 
80     }
81
82     //loop for calculating  $x_{n+1}$  using the k's
83     for (size_t i = 0; i < order; i++) {
84         res = res + dt * bh[i] * k[i]; //weighted average of k's with ↗
85         //b's as weights
86     }
87
88     //loop for calculating  $x_{n+1}$  using the k's
89     for (size_t i = 0; i < order; i++) {
90         err = err + dt * bt[i] * k[i]; //weighted average of k's with ↗
91         //b's as weights
92     }
93 }

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85
86     //return the result
87     result = res;
88     error = absdiff(err);
89 }
90 public:
91     //Constructor - just copy the Butcher tableau
92     explicit_rk(butcher_matrix A, butcher_coefficients BH,           ↗
        butcher_coefficients BT, butcher_coefficients C, double Tolerance, ↗
        size_t Max_iters) : a(A), bh(BH), bt(BT), c(C), tolerance ↗
        (Tolerance), max_iters(Max_iters) {
93         k = {}; //zero-initialize k
94     }
95
96     //Destructor - nothing to do
97     ~explicit_rk() {
98
99     }
100
101     //The stepper function, calculates x_{n+1} given the differential ↗
        equation, x_{n}, t and step size
102     void do_step(void (*Diff_Equation)(const State_Type& x, const double& ↗
        t, State_Type& dxdt), State_Type& x, double& t, double& dt) {
103         State_Type result = {}; //temporary variable for storing the ↗
            result
104         double error = 1.0e6;
105         size_t numiter = 0;
106         double h = dt;
107
108         while (error > tolerance && numiter < max_iters) {
109             dt = h;
110             stepper(Diff_Equation, x, t, dt, result, error);
111             h = dt * pow(tolerance / error, 1.0 / 2.0);
112             numiter++;
113         }
114
115         t = t + dt;
116         dt = h;
117         x = result;
118     }
119 };
120
121 //This is the differential Equation, reduced to first-order
122 void Pendulum(const state_type& x, const double& t, state_type& dxdt) {
123     dxdt[0] = x[1];
124     dxdt[1] = -4.0 * PI * PI * sin(x[0]);
125 }
126
127 int main() {

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128    //Using the class template, creates a class object for the Runge Kutta
        solver with the butcher tableau of Runge Kutta 1(2) also known as
        Euler-Heun
129    explicit_rk <state_type, 2> rk12_stepper(
130        {
131            0.0,    0.0,
132            1.0,    0.0
133        },
134
135        { 0.5, 0.5 },    //Butcher bh coefficients
136
137        {0.5, -0.5 },    //Butcher bt coefficients
138
139        { 0.0, 1.0 },    //Butcher c coefficients
140
141        0.001, max_iter); //tolerance and maximum number of step
                            recalculation at each step
142
143    solution x_t;    //variable to store the calculations
144
145    double t_0 = 0.0;    //initial time
146    double t_1 = 1.0;    //final time
147    double t = t_0; //time variable
148    double dt = initial_stepsize; //step size(adaptive)
149    state_type x = { 0.0, rollnum };    //initial values for dependant
        variables
150
151    //Step through the domain of the problem and store the solutions
152    x_t[t_0] = x;    //store initial values
153    while (t < t_1) {
154        rk12_stepper.do_step(Pendulum, x, t, dt);
155        x_t[t] = x;
156    }
157
158
159    std::ofstream outfile;    //file handle to save the results in a file
160    outfile.open("rk1(2) Euler-Heun.txt", std::ios::out |
        std::ios::trunc);
161    for (auto const& temp : x_t) {
162        outfile << temp.first << "\t" << temp.second[0] << "\t" <<
            temp.second[1] << std::endl;
163    }
164    outfile.close();
165 }

```