

```

1  #include <string>
2  #include <iostream>
3  #include <fstream>
4  #include <cmath>
5  #include <array>
6  #include <map>
7
8  //Constant expressions appearing in the problem
9  constexpr size_t dimension = 2;    //dimension of the reduced 1st-order    ↗
    problem
10 constexpr double PI = 3.14159265359;    //value of PI
11
12 //Definition of data types in the problem
13 typedef std::array<double, dimension> state_type;    //data type definition    ↗
    for dependant variables - array of x_0, x_1, ... x_n
14 typedef std::map<double, state_type> solution;    //data type definition    ↗
    for storing the list of calculated values ((hash)map of time -> state)
15
16 //Overload the + operator to be able to add two vectors
17 state_type operator + (state_type const& x, state_type const& y) {
18     state_type z;
19     for (size_t i = 0; i < dimension; i++) {
20         z[i] = x[i] + y[i];    //add the individual components and store in z
21     }
22     return z;    //return the resulting vector z
23 }
24
25 //Overload the * operator to be able to multiply numbers and vectors
26 state_type operator * (double const& a, state_type const& x) {
27     state_type z;
28     for (size_t i = 0; i < dimension; i++) {
29         z[i] = a * x[i];    //multiply the individual components and store ↗
            in z
30     }
31     return z;    //return the resulting vector z
32 }
33
34 //This is the differential Equation, reduced to first-order
35 void Pendulum(const state_type& x, const double& t, state_type& dxdt) {
36     dxdt[0] = x[1];
37     dxdt[1] = -PI * PI * sin(x[0]);
38 }
39
40 //The stepper function, iteratively calculates x_{n+1} given the    ↗
    differential equation, x_{n} and step size
41 void rk4_step(void (*Diff_Equation)(const state_type& x, const double& t, ↗
    state_type& dxdt), state_type& x, const double& t, const double& dt) {
42     //temporary variables for intermediate steps
43     state_type k1, k2, k3, k4;

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44
45     //calculate the intermediate values
46     Diff_Equation(x, t, k1);    //calculate k1
47     Diff_Equation(x + (dt / 2.0) * k1, t + dt / 2.0, k2);    //calculate k2
48     Diff_Equation(x + (dt / 2.0) * k2, t + dt / 2.0, k3);    //calculate k3
49     Diff_Equation(x + dt * k3, t + dt, k4); //calculate k4
50
51     //calculate  $x_{n+1}$  using the RK4 formula and return the results
52     x = x + (dt / 6.0) * (k1 + 2 * k2 + 2 * k3 + k4);
53 }
54
55 int main() {
56     solution x_t_0, x_t_1, x_t_12;    //variable to store the calculations
57
58     size_t STEPS = 1024;    //number of steps
59     double t_0 = 0.0;    //initial time
60     double t_1 = 1.0;    //final time
61     double dt = (t_1 - t_0) / (STEPS - 1); //step size
62
63     size_t iteration = 0;
64     double left = 0, right = 10, middle = 5;
65
66     while (iteration < 100) {
67         state_type x = { 0.0, left };    //initial values for dependant variables
68         //Step through the domain of the problem and store the solutions
69         x_t_0[t_0] = x;    //store initial values
70         for (size_t i = 0; i < STEPS; i++) {
71             rk4_step(Pendulum, x, NULL, dt);    //step forward
72             x_t_0[t_0 + i * dt] = x;    //store the calculation
73         }
74         x = { 0.0, right };    //initial values for dependant variables
75         x_t_1[t_0] = x;    //store initial values
76         for (size_t i = 0; i < STEPS; i++) {
77             rk4_step(Pendulum, x, NULL, dt);    //step forward
78             x_t_1[t_0 + i * dt] = x;    //store the calculation
79         }
80         middle = (left + right) / 2.0;
81         x = { 0.0, middle };    //initial values for dependant variables
82         x_t_12[t_0] = x;    //store initial values
83         for (size_t i = 0; i < STEPS; i++) {
84             rk4_step(Pendulum, x, NULL, dt);    //step forward
85             x_t_12[t_0 + i * dt] = x;    //store the calculation
86         }
87         double l = x_t_0[1][0] - PI / 4, r = x_t_1[1][0] - PI / 4, m =
            x_t_12[1][0] - PI / 4;
88         if ((l > 0 && r > 0) || (l < 0 && r < 0)) {
89             return -1;
90         }

```

```

91
92     if ((l < 0 && m < 0) || (l > 0 && m > 0)) {
93         left = middle;
94     }
95     else if ((r < 0 && m < 0) || (r > 0 && m > 0)) {
96         right = middle;
97     }
98     else {
99         return -1;
100     }
101
102     std::cout << iteration << "\t" << left << "\t" << l << "\t" <<
        right << "\t" << r << std::endl;
103     iteration++;
104 }
105
106
107
108 std::ofstream outfile; //file handle to save the results in a file
109 outfile.open("./output/BVP.txt", std::ios::out | std::ios::trunc);
110 for (auto const& temp : x_t_12) {
111     outfile << temp.first << "\t" << temp.second[0] << "\t" <<
        temp.second[1] << std::endl;
112 }
113 outfile.close();
114 }

```

Output for bisection iterations:

$x'(0)$ converges to 0.00438692 for $x(1)=\pi/4$

0	0	-0.785398	5	8.14313	32	4.48783 -2.33864e-10	4.48783 1.28156e-09
1	2.5	-0.785398	5	0.39954	33	4.48783 -2.33864e-10	4.48783 5.23851e-10
2	3.75	-0.679297	5	0.39954	34	4.48783 -2.33864e-10	4.48783 1.44991e-10
3	4.375	-0.373822	5	0.39954	35	4.48783 -4.44352e-11	4.48783 1.44991e-10
4	4.375	-0.0706149	4.6875	0.39954	36	4.48783 -4.44352e-11	4.48783 5.02776e-11
5	4.375	-0.0706149	4.53125	0.139387	37	4.48783 -4.44352e-11	4.48783 2.92344e-12
6	4.45312	-0.0706149	4.53125	0.0286944	38	4.48783 -2.07542e-11	4.48783 2.92344e-12
7	4.45312	-0.0223153	4.49219	0.0286944	39	4.48783 -8.91676e-12	4.48783 2.92344e-12
8	4.47266	-0.0223153	4.49219	0.00284247	40	4.48783 -3.00016e-12	4.48783 2.92344e-12
9	4.48242	-0.00982215	4.49219	0.00284247	41	4.48783 -3.21965e-14	4.48783 2.92344e-12
10	4.4873	-0.00351139	4.49219	0.00284247	42	4.48783 -3.21965e-14	4.48783 1.44218e-12
11	4.4873	-0.000339866	4.48975	0.00284247	43	4.48783 -3.21965e-14	4.48783 7.00329e-13
12	4.4873	-0.000339866	4.48853	0.00124995	44	4.48783 -3.21965e-14	4.48783 3.25073e-13
13	4.4873	-0.000339866	4.48792	0.000454704	45	4.48783 -3.21965e-14	4.48783 1.48215e-13
14	4.48761	-0.000339866	4.48792	5.73348e-05	46	4.48783 -3.21965e-14	4.48783 5.54001e-14
15	4.48776	-0.000141287	4.48792	5.73348e-05	47	4.48783 -3.21965e-14	4.48783 1.04361e-14
16	4.48776	-4.19812e-05	4.48784	5.73348e-05	48	4.48783 -8.88178e-15	4.48783 1.04361e-14
17	4.4878	-4.19812e-05	4.48784	7.67545e-06	49	4.48783 -8.88178e-15	4.48783 2.77556e-15
18	4.48782	-1.71532e-05	4.48784	7.67545e-06	50	4.48783 -7.77156e-16	4.48783 2.77556e-15
19	4.48782	-4.73897e-06	4.48783	7.67545e-06	51	4.48783 -7.77156e-16	4.48783 1.22125e-15
20	4.48782	-4.73897e-06	4.48783	1.46822e-06	52	4.48783 -1.11022e-16	4.48783 1.22125e-15
21	4.48783	-1.63538e-06	4.48783	1.46822e-06	53	4.48783 -1.11022e-16	4.48783 5.55112e-16
22	4.48783	-8.35825e-08	4.48783	1.46822e-06	54	4.48783 -1.11022e-16	4.48783 3.33067e-16
23	4.48783	-8.35825e-08	4.48783	6.92318e-07			
24	4.48783	-8.35825e-08	4.48783	3.04367e-07			
25	4.48783	-8.35825e-08	4.48783	1.10392e-07			
26	4.48783	-8.35825e-08	4.48783	1.3405e-08			
27	4.48783	-3.50887e-08	4.48783	1.3405e-08			
28	4.48783	-1.08419e-08	4.48783	1.3405e-08			
29	4.48783	-1.08419e-08	4.48783	1.28156e-09			
30	4.48783	-4.78015e-09	4.48783	1.28156e-09			
31	4.48783	-1.7493e-09	4.48783	1.28156e-09			

