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The Runge-Kutta-Method for a pendulum

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Pendulum

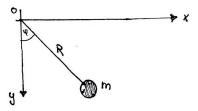


Figure: Pendulum

$$\vec{r} = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} R \sin \phi \\ R \cos \phi \end{pmatrix} \qquad L = T - V = \frac{1}{2} m R^2 \dot{\phi}^2 + mgR \cos \phi$$
$$\frac{d}{dt} \frac{dL}{d\dot{\phi}} - \frac{dL}{d\phi} = 0 \qquad \ddot{\phi} = -\frac{g}{R} \sin \phi$$

Pendulum - Approximation

$$\sin(\phi) \approx \phi$$

$$\ddot{\phi} = -\frac{g}{R}\phi$$

$$\phi(t) = \phi_0 \cos(\omega t)$$

The Runge-Kutta-Method

- method to solve initial value problems by approximation at discrete positions
- multistep prcedure to reduce the variances
- most common: 4-step method

The Runge-Kutta-Nyström-Method

$$k_{1} = \frac{h}{2}f(x_{i}, y_{i}, y_{i}')$$

$$k_{2} = \frac{h}{2}f(x_{i} + \frac{h}{2}, y_{i} + \frac{h}{2}y_{i}' + \frac{h}{4}k_{1}, y_{i}' + k_{1})$$

$$k_{3} = \frac{h}{2}f(x_{i} + \frac{h}{2}, y_{i} + \frac{h}{2}y_{i}' + \frac{h}{4}k_{2}, y_{i}' + k_{2})$$

$$k_{4} = \frac{h}{2}f(x_{i} + h, y_{i} + hy_{i}' + hk_{3}, y_{i}' + 2k_{3})$$

$$y_{i+1} = y_i + hy_i' + \frac{h}{3}(k_1 + k_2 + k_3)$$

$$y_{i+1} = y_i' + \frac{1}{3}(k_1 + 2k_2 + 2k_3 + k_4)$$

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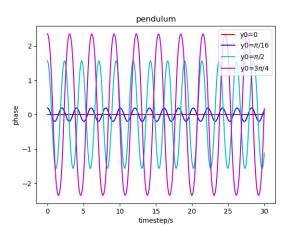


Figure: Oszillation for various initial angles

Results

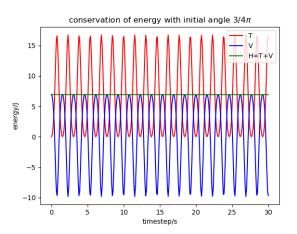


Figure: Conservation of energy

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Thank you for your attention

Sources

- http://www.uni-magdeburg.de/ifme/l-numerik/mnmm-2-kapitel
- https://de.wikipedia.org/wiki/Runge-Kutta-Verfahren