

Równania różniczkowe

Założenia początkowe:

$$y' = \varphi(x, y), \quad y(x_0) = y_0, \quad \Delta$$

Obliczenie:

$$y_{m+1} = y_m + \Phi_m \Delta$$

gdzie  $\Phi_m$  jest modyfikatorem.

Euler:

$$\Phi_{m,e} = \varphi(x_m, y_m)$$

Euler udoskonalony:

$$\Phi_{m,eu} = \frac{1}{2}(k_1 + k_2)$$

$$k_1 = \varphi(x_m, y_m)$$

$$k_2 = \varphi(x_m + \Delta, y_m + k_1 \Delta)$$

Euler zmodyfikowany:

$$\Phi_{m,em} = \varphi(x_m + \frac{\Delta}{2}, y_m + \varphi(x_m, y_m) \frac{\Delta}{2})$$

Metoda Rungego-Kutty:

$$\Phi_{m,RK} = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$k_1 = \varphi(x_m, y_m)$$

$$k_2 = \varphi(x_m + \frac{\Delta}{2}, y_m + k_1 \frac{\Delta}{2})$$

$$k_3 = \varphi(x_m + \frac{\Delta}{2}, y_m + k_2 \frac{\Delta}{2})$$

$$k_4 = \varphi(x_m + \Delta, y_m + k_3 \Delta)$$