AMATH 481 / 581 Fall 2019
Homework 1 - Initial Value Problems

Submission open until 00:59:59am Thursday October 10, 2019

1. Consider the ODE
$$\frac{dy(t)}{dt} = -3y(t)\sin t, \quad y(t=0) = \frac{\pi}{\sqrt{2}},$$
which has the exact solution $y(t) = \pi e^{3(\cos t - 1)}/\sqrt{2}$ (you can verify that). Implement the methods forward Euler and Heun's for this ODE to test the error as a function of Δt . In particular:

(a) Solve the ODE numerically using the forward Euler method:

$$y(t_{n+1}) = y(t_n) + \Delta t f(t_n, y(t_n))$$

with $t = [0 : \Delta t : 5]$, where $\Delta t = 2^{-2},\ 2^{-3},\ 2^{-4}, \ldots, 2^{-8}$. For each of these Δt values calculate the error $E = \texttt{mean}(abs(y_{true} - y_{num}))$ of the numerical method. Plot $\log(\Delta t)$ on the x axis and $\log(E)$ on the y axis. Using `polyfit`, find the slope of the best fit line through this data. This is the order of the forward Euler method.

ANSWER: Save your last numerical solution ($\Delta t = 2^{-8}$) as a column vector in A1.dat. Save the error values in a row vector with seven components in A2.dat. Save the slope of the line in A3.dat.

(b) Solve the ODE numerically using Heun's method:

$$y(t_{n+1}) = y(t_n) + \frac{\Delta t}{2}[f(t_n, y(t_n)) + f(t_n + \Delta t, y(t_n) + \Delta t f(t_n, y(t_n)))]$$

with $t = [0 : \Delta t : 5]$, where $\Delta t = 2^{-2},\ 2^{-3},\ 2^{-4}, \ldots, 2^{-8}$. For each of these Δt values, calculate the error $E = \texttt{mean}(abs(y_{true} - y_{num}))$ of the numerical method. Plot $\log(\Delta t)$ on the x axis and $\log(E)$ on the y axis. Using `polyfit`, find the slope of the best fit line through this data. This is the order of the Heun's method.
ANSWER: Save your last numerical solution ($\Delta t = 2^{-8}$) as a column vector in A4.dat. Save the error values in a row vector with seven components in A5.dat. Save the slope of the line in A6.dat.

2. Consider the van der Pol oscillator
$$\frac{d^2y(t)}{dt^2} + \epsilon[y^2(t) - 1]\frac{dy(t)}{dt} + y(t) = 0$$
with ϵ being a parameter.
(a) With $\epsilon = 0.1$, solve the equation for $t = [0 : 0.5 : 32]$ using `ode45`. The initial conditions are $y(t=0) = \sqrt{3}$ and $dy(t=0)/dt = 1$. Repeat this for $\epsilon = 1$ and $\epsilon = 20$.
ANSWER: Save the solutions $y(t)$ for different ϵ as a matrix of 3 columns in A7.dat.

(b) Using the time span $t = [0, 32]$ (the step size for displaying the result is not specified), solve

the van der Pol's equation with `ode45`. Use $\epsilon = 1$ and the initial conditions $y(t = 0) = 2$ and $dy(t = 0)/dt = \pi^2$.
Below is an example on how to control the error tolerance `TOL` in `ode45`:

```
TOL = 1e-4;
options = odeset('AbsTol',TOL,'RelTol',TOL);
[T,Y] = ode45('rhs',tspan,y0,options);
```

Using the `diff` and `mean` commands on the vector `T` shown above, calculate the average step-size t needed to solve the problem for each of the following tolerance values: $10^{-4}, 10^{-5}, \ldots, 10^{-10}$. Plot $\log(\Delta t)$ on the x axis and log(`TOL`) on the y axis. Using `polyfit`, find the slope of the best fit line through this data. This is the order of the local truncation error of `ode45`. Repeat this with `ode23` and `ode113`.
ANSWER: The slopes should be written out as A8.dat - A10.dat for `ode45`, `ode23`, and `ode113` respectively.