## Definition. (Runge-Kutta Method)

A method for numerically integrating ordinary differential equations by using a trial step at the midpoint of an interval to cancel out the lower-order error terms.

## Second-Order Formula

$$k_{1} = h \cdot f(x_{n}, y_{n})$$

$$k_{2} = h \cdot f\left(x_{n} + \frac{1}{2}h, y_{n} + \frac{1}{2}k_{1}\right)$$

$$y_{n+1} = y_{n} + k_{2} + \mathcal{O}\left(h^{3}\right)$$

## Fourth-Order Formula

$$k_{1} = h \cdot f(x_{n}, y_{n})$$

$$k_{2} = h \cdot f\left(x_{n} + \frac{1}{2}h, y_{n} + \frac{1}{2}k_{1}\right)$$

$$k_{3} = h \cdot f\left(x_{n} + h, y_{n} + \frac{1}{2}k_{2}\right)$$

$$k_{4} = h \cdot f\left(x_{n} + h, y_{n} + \frac{1}{2}k_{3}\right)$$

$$y_{n+1} = y_{n} + \frac{1}{6}k_{1} + \frac{1}{3}k_{2} + \frac{1}{3}k_{3} + \frac{1}{6}k_{4} + \mathcal{O}\left(h^{5}\right)$$

This method is reasonably simple and robust and is a good general candidate for numerical solution of differential equations when combined with an intelligent adaptive step-size routine.

Let  $\varphi$  be the map from the material domain to the spatial domain.

let  $\Phi$  be the map from the referential domain to the spatial domain.

let  $\Psi$  be the map from the referential domain to the material domain.

let  $\Omega_M$  denote the material domain and  $M_i$  is a unit material.

let  $\Omega_R$  denote the referential domain.

let  $\Omega_S$  denote the spatial domain and  $S_i$  is a unit of space.

## MAP OF DOMAINS

Thus,

$$\varphi: \Omega_M \times [t_0, t_{\text{final}}) \longrightarrow \Omega_S \times [t_0, t_{\text{final}})$$

$$(\overrightarrow{M}, t) \longmapsto \varphi(\overrightarrow{M}, t) = (\overrightarrow{s}, t)$$

$$\longmapsto \Phi(\Psi^{-1}(\overrightarrow{M}, t)) = (\overrightarrow{s}, t)$$

which links  $\overrightarrow{M}$  and  $\overrightarrow{S}$  in time by the law of motion, namely

$$\vec{S} = \vec{S}(\vec{M}, t), t = t \tag{1}$$

- 1. The spatial coordinates  $\overrightarrow{S}$  depend on both the material particle  $\overrightarrow{M}$  and time t.
- 2. Physical time is measured by the same variable v in both material and spatial domains.

Since  $\varphi = \Phi \circ \Psi^{-1}$ , let us define the mappings  $\Phi$  (map from reference to spatial) and  $\Phi^{-1}$  (map from material to referential).

Thus,

1.

$$\Phi^{-1}: \Omega_M \times [t_0, t_{\text{final}} \longrightarrow \Omega_R \times [t_0, t_{\text{final}})$$
$$(\overrightarrow{M}, t) \longmapsto \Phi(\overrightarrow{M}, t) = (\overrightarrow{R}, t)$$

2.

$$\Phi^{-1}: \Omega_R \times [t_0, t_{\text{final}} \longrightarrow \Omega_S \times [t_0, t_{\text{final}})$$
$$(\overrightarrow{R}, t) \longmapsto \Phi(\overrightarrow{R}, t) = (\overrightarrow{S}, t)$$

 $\Phi$  can be understood as the motion of the grid points in the spatial domain.  $\Psi^{-1}$  can be understood as the motion of the material form the perspective of the material.

