Module N: Numerical

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

How can we use numerical approximation methods to apply and solve unsolvable ODEs?

At the end of this module, students will be able to...

N1. First Order Existence and Uniqueness. ...determine when a unique solution exists for a first order ODE

N2. Second Order Linear Existence and Uniqueness. ...determine when a unique solution exists for a second order linear ODE

N3. Systems Existence and Uniqueness. ...determine when a unique solution exists for a system of first order ODEs

N4. Euler's method for first order ODES. ...use Euler's method to find approximate solution to first order ODEs

N5. Euler's method for systems. ...use Euler's method to find approximate solutions to systems of first order ODEs

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- State the definition of a spanning set, and determine if a set of Euclidean vectors spans $\mathbb{R}^n$ **V4**.

- State the definition of linear independence, and determine if a set of Euclidean vectors is linearly dependent or independent **S1**.

- State the definition of a basis, and determine if a set of Euclidean vectors is a basis **S2,S3**.

- Find a basis of the solution space to a homogeneous system of linear equations **S6**.

Module N Section 1

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.1 *(∼5 min)*

Solve the IVP

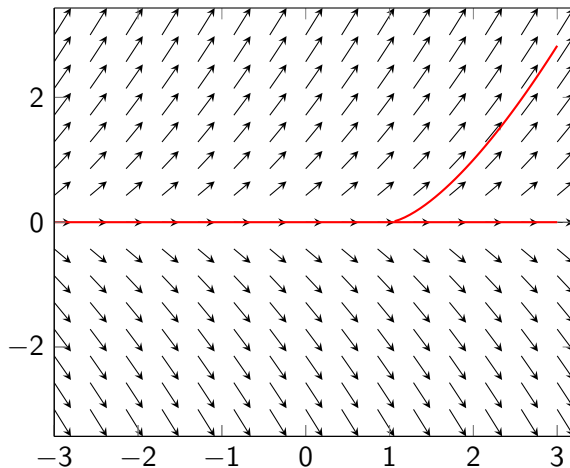$$y' = \frac{3}{2}y^{\frac{1}{3}}, \qquad\qquad y(1) = 0.$$

(A) $y = t^{\frac{3}{2}}$

(B) $y = (t-1)^{\frac{3}{2}}$

(C) $y = t^{\frac{3}{2}} - 1$

(D) $y = 0$

Module N

Math 238

Module N
Section N.1
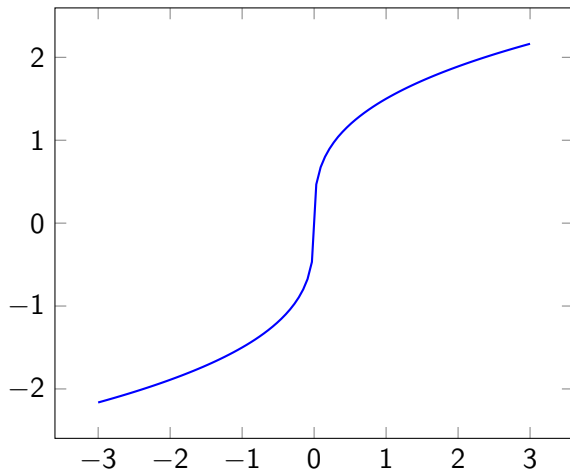Section N.2
Section N.3
Section N.4

Observation N.1.2

The ODE $y' = y^{\frac{1}{3}}$ has multiple solutions through the point $(1, 0)$.

How can we guarantee our ODEs have a unique solution?

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.1.3
Let's plot the function $f(y) = \frac{3}{2} y^{\frac{1}{3}}$.

Observe: $f(y)$ is not differentiable at 0!

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.1.4

If $f(x, y)$ and $\frac{\partial f}{\partial y}$ are **continuous** on a rectangle containing x_0, y_0, then the IVP

$$y' = f(x, y), \qquad\qquad y(x_0) = y_0$$

has a unique solution.

The problem with our example

$$y' = \frac{3}{2} y^{\frac{1}{3}}, \qquad\qquad y(1) = 0.$$

is that, for $f(x, y) = \frac{3}{2} y^{\frac{1}{3}}$, the derivative

$$\frac{\partial f}{\partial y} = \frac{1}{2} y^{-\frac{2}{3}}$$

is not continuous at $(1, 0)$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.5 ($\sim$5 min)

Consider the IVP

$$y' = \sqrt{x^2 + y^2}, \qquad\qquad y(0) = 0.$$

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.5 *(∼5 min)*

Consider the IVP

$$y' = \sqrt{x^2 + y^2}, \qquad\qquad y(0) = 0.$$

Part 1: Is $f(x, y) = \sqrt{x^2 + y^2}$ continuous at $0, 0$?

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.5 *(∼5 min)*

Consider the IVP

$$y' = \sqrt{x^2 + y^2}, \qquad\qquad y(0) = 0.$$

Part 1: Is $f(x, y) = \sqrt{x^2 + y^2}$ continuous at $0, 0$?

Part 2: Compute $\frac{\partial f}{\partial y}$. Is $\frac{\partial f}{\partial y}$ continuous at $0, 0$?

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.5 *(∼5 min)*
Consider the IVP

$$y' = \sqrt{x^2 + y^2}, \qquad\qquad y(0) = 0.$$

Part 1: Is $f(x, y) = \sqrt{x^2 + y^2}$ continuous at $0, 0$?
Part 2: Compute $\frac{\partial f}{\partial y}$. Is $\frac{\partial f}{\partial y}$ continuous at $0, 0$?
Part 3: Can you conclude the IVP has a unique solution?

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.6 *($\sim$10 min)*
Consider the ODE

$$y' = \sqrt{x^2 + y^2 - 1}.$$

This ODE is guaranteed to have a unique solution passing through which of the following points?

(A) $y(1) = 1$

(B) $y(1) = -1$

(C) $y(1) = 0$

(D) $y(0) = 1$

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.7 *(∼10 min)*

Consider the ODE

$$y' = \sqrt[3]{x^2 - y^2}.$$

This ODE is guaranteed to have a unique solution passing through which of the following points?

(A) $y(1) = 1$

(B) $y(1) = -1$

(C) $y(1) = 0$

(D) $y(0) = 1$

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.1.8 *(∼10 min)*
Describe all points (x_0, y_0) for which the IVP

$$y' = \ln(x^2 + y^2 - 1) - \sqrt[3]{4 - x^2 - y^2}, \qquad y(x_0) = y_0$$

is guaranteed to have a unique solution.

Module N Section 2

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.2.1

We previously saw that the first order IVP

$$y' = f(x, y), \qquad\qquad y(x_0) = y_0$$

had a unique solution on some (possibly tiny!) interval containing x_0 when $f(x, y)$ and $\frac{\partial f}{\partial y}$ are both continuous at (x_0, y_0).

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.2 *(∼10 min)*
Consider the second order ODE

$$(x^2 - 1)^2 y'' + 4x = 0$$

.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.2 *(∼10 min)*
Consider the second order ODE

$$(x^2 - 1)^2 y'' + 4x = 0$$

.

Part 1: Solve for y'', and then integrate to find y'.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.2 *(∼10 min)*
Consider the second order ODE

$$(x^2 - 1)^2 y'' + 4x = 0$$

.

Part 1: Solve for y'', and then integrate to find y'.
Part 2: Integrate again to find y. (**Hint:** $\frac{2}{x^2-1} = \frac{1}{x-1} - \frac{1}{x+1}$)

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.2 ($\sim$10 min)

Consider the second order ODE

$$(x^2 - 1)^2 y'' + 4x = 0$$

.

Part 1: Solve for y'', and then integrate to find y'.

Part 2: Integrate again to find y. (**Hint:** $\frac{2}{x^2-1} = \frac{1}{x-1} - \frac{1}{x+1}$)

Part 3: For what values of x is your solution valid?

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.2.3

The ODE $(x^2 - 1)^2 y'' + 4x = 0$ did not have a solution where the coefficient of y'' vanished, i.e. at $x = 1$ and $x = -1$.

In general, if $x_1 < x < x_2$ is an interval containing x_0 for which

- $(a(x), b(x), c(x),$ and $f(x)$ are continuous, and
- $a(x)$ does not vanish

Then the second order **linear** IVP

$$a(x)y'' + b(x)y' + c(x)y = f(x), \qquad y(x_0) = y_0, \ y'(x_0) = y_1$$

will have a unique solution on $x_1 < x < x_2$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.2.4

Our uniqueness result for first order equations applied to all first order equations. Our second order result applies to only **linear** equations, but provides added information—a precise interval on which the unique solution exists.

For example, the IVP

$$(x^2 - 1)^2 y'' + 4x = 0, \qquad y(2) = 3, \ y'(2) = 4$$

will have a unique solution valid for $1 < x < \infty$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.5 *(∼5 min)*
Consider the IVP

$$\sin(x)y'' + \cos(x)y = x^2 - 4, \qquad y\left(\frac{\pi}{4}\right) = 1, \ y'\left(\frac{\pi}{4}\right) = 0.$$

Determine the largest interval on which a unique solution is guaranteed to exist.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.6 (∼5 min)
Consider the IVP

$$y'' + \frac{1}{x}y' - \frac{1}{x-4}y = 0 \qquad\qquad y(2) = 5, \ y'(2) = -1.$$

Determine the largest interval on which a unique solution is guaranteed to exist.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.7 $(\sim 5 \text{ min})$
Consider the ODE

$$(x^2 - 1)y'' + \frac{1}{x}y' + e^x y = 0.$$

Determine **all** intervals on which a unique solution is guaranteed to exist.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.8 *(∼5 min)*
Consider the ODE

$$\frac{x}{x-1}y'' + \frac{x+2}{x+1}y' + e^{-x}y = 0.$$

Determine **all** intervals on which a unique solution is guaranteed to exist.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.2.9 *(∼5 min)*
Consider the ODE

$$\sqrt{x^2 - 1}\,y'' + y' + \frac{1}{x}y = 0.$$

Determine **all** intervals on which a unique solution is guaranteed to exist.

Module N Section 3

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.1 *(∼10 min)*
Consider the first order ODE $y' = x + \sqrt{y}$. Suppose $y(x)$ is a solution with $y(2) = 4$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.1 (∼10 min)

Consider the first order ODE $y' = x + \sqrt{y}$. Suppose $y(x)$ is a solution with $y(2) = 4$.

Part 1: Compute the slope of the solution at the point $(2, 4)$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.1 *(∼10 min)*

Consider the first order ODE $y' = x + \sqrt{y}$. Suppose $y(x)$ is a solution with $y(2) = 4$.

Part 1: Compute the slope of the solution at the point $(2, 4)$.

Part 2: Use a linear approximation to estimate the value of $y(2.1)$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.1 *(∼10 min)*

Consider the first order ODE $y' = x + \sqrt{y}$. Suppose $y(x)$ is a solution with $y(2) = 4$.

Part 1: Compute the slope of the solution at the point $(2, 4)$.

Part 2: Use a linear approximation to estimate the value of $y(2.1)$.

Part 3: Calculate the slope at the point $(2.1, 4.4)$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.1 (∼10 min)

Consider the first order ODE $y' = x + \sqrt{y}$. Suppose $y(x)$ is a solution with $y(2) = 4$.

Part 1: Compute the slope of the solution at the point $(2, 4)$.

Part 2: Use a linear approximation to estimate the value of $y(2.1)$.

Part 3: Calculate the slope at the point $(2.1, 4.4)$.

Part 4: Use a linear approximation at $(2.1, 4.4)$ to estimate the value of $y(2.2)$.

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Observation N.3.2

This technique is called **Euler's method** (with step size $h = 0.1$) for the IVP

$$y' = x + \sqrt{y}, \qquad\qquad y(2) = 4.$$

It is often convenient to organize this information in a table

x_n	y_n	$y'(x_n, y_n)$	$x_{n+1} = x_n + h$	$y_{n+1} = y_n + hy'(x_n, y_n)$
2	4	4	2.1	4.4
2.1	4.4	4.19762	2.2	4.81976

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.3 ($\sim$10 min)

Use Euler's method with stepsize $h = 0.2$ to estimate $y(3)$, where y is a solution of the IVP

$$y' = x - 3y^2, \qquad\qquad y(2.2) = 1.$$

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Activity N.3.4 ($\sim$10 min)

Use Euler's method with stepsize $h = 0.2$ to estimate $y(4)$, where y is a solution of the IVP

$$y' = \sqrt{x - y}, \qquad\qquad y(3) = 1.$$

Module N

Math 238

Module N
Section N.1
Section N.2
Section N.3
Section N.4

Module N Section 4

Activity N.4.1 $(\sim 5 \ min)$
Solve