Homework 2 Ryan Skinner
ASEN 5417: Numerical Methods Due 2015/09/17

1 Introduction

We solve the following problems to better understand numerical techniques for solving ordinary differential equations. As will be described in the methods section, our tools primarily consist of second- and fourth-order Runge-Kutta methods, and Euler stability analysis.

1.1 Problem 1

Equations of motion for a rocket's vertical speed v can be written as

$$(m_c + m_p)\frac{dv}{dt} = -(m_c + m_p)g + \dot{m}_p v_e - \tfrac{1}{2}\rho v\,|v|AC_D, \tag{1}$$

where z is the vertical coordinate, $v = dz/dt$ is the vertical speed, and

$$\begin{aligned}
m_c &= 51.02 \text{ kg} && \text{(rocket casing mass)}\\
g &= 9.8 \text{ m/s}^2 && \text{(gravitational acceleration)}\\
\rho &= 1.23 \text{ kg/m}^3 && \text{(air density)}\\
A &= 0.1 \text{ m}^2 && \text{(maximum cross-sectional area)}\\
v_e &= 360 \text{ m/s} && \text{(exhaust speed)}\\
C_D &= 0.15 && \text{(drag coefficient)}\\
m_{p0} &= 102.04 \text{ kg} && \text{(initial propellant mass).}
\end{aligned}$$

Furthermore, the instantaneous propellant mass at time t is given by

$$m_p(t) = m_{p0} - \int_0^t \dot{m}_p\, dt, \tag{2}$$

and the time-varying burn rate is

$$\dot{m}_p = \frac{m_{p0}}{4} \cdot \begin{cases} t & 0 \le t \le 1 \\ 1 & 1 \le t \le 4 \\ 5 - t & 4 \le t \le 5 \\ 0 & 5 \le t. \end{cases} \tag{3}$$

Use a second-order Runge-Kutta (RK2) integrator with $\Delta t = 0.1$ s to plot $z(t)$ and $v(t)$. Use these plots to find the maximum speed, and the height and time at which it is reached; the maximum height, and the time at which it is reached; and the time and velocity when the rocket hits the ground. Check these results with those obtained from MATLAB's `ode45` solver.

This problem is fairly straight-forward. An RK2 scheme is relatively easy to implement, but we will need to be careful when accounting for the time-dependence of m_p. Furthermore, though it is not stated in the problem, when m_p reaches zero, the thrust term involving the exhaust speed v_e in (1) needs to "turn off." Lastly, it would be un-physical for the rocket to initially fall through the launch pad before thrust overcomes gravity, and we must account for this when coding the solution.

1.2 Problem 2

Consider the stream function for a two-dimensional jet in self-similar form, which can be written as

$$f''(\eta)+f(\eta)f'(\eta)=0, \qquad f(0)=0, \qquad f'(0)=1, \qquad \Rightarrow f''(0)=0. \tag{4}$$

The velocities in the jet can be obtained via

$$\frac{U}{U_0}=f'(\eta), \qquad \frac{V}{U_0}=\eta f'(\eta)-\tfrac{1}{2}f(\eta). \tag{5}$$

Using numerical integration for $0 \le \eta \le 4$, with a step size of $\Delta\eta = 0.05$, plot the quantities U/U_0, V/V_0, and f as functions of η. Perform this analysis with both the second- (custom) and fourth-order (`ode45`) Runge-Kutta methods, and compare their performance. Both solutions may be compared to those obtained from the best-fit expression

$$f'(\eta)=\exp(\gamma\eta^2), \tag{6}$$

where $\gamma = -0.0692$.

1.3 Problem 3

Show that the equation

$$y''=-\frac{19}{4}y-10y', \qquad y(0)=-9, \qquad y'(0)=0, \qquad \Rightarrow y''(0)=\frac{171}{4} \tag{7}$$

is moderately stiff. Use Euler stability analysis to estimate the largest step size $h_{\max}$ for which the Runge-Kutta method will be stable. Then confirm this estimate by computing $y(10)$ using the fourth-order Runge-Kutta method with $h=\{\frac{1}{2}h_{\max}, 2h_{\max}\}$. Compare these solutions with the analytical solution.

2 Methodology

2.1 Problem 1

We first re-write the system of equations governing rocket altitude as

$$\begin{aligned}
\frac{dz}{dt} &= f(t,z,v) &&= v \\
\frac{dv}{dt} &= g(t,z,v) &&= \underbrace{-g + T\frac{\dot{m}_p v_e}{(m_c+m_p)}}_{\alpha(t)} + \underbrace{\frac{-\rho A C_D}{2(m_c+m_p)}}_{\beta(t)} v\,|v|,
\end{aligned} \tag{8}$$

where α and β are constants that directly depend only on time, and T toggles the thrust term on and off based on whether the rocket is still burning propellant. In the MATLAB code, the functions that calculate $\alpha(t)$ and $\beta(t)$ call subsequent functions to calculate $m_p(t)$ and $\dot{m}_p(t)$.

Given the initial values of our variables at $t = 0$, the 2nd-order Runge-Kutta method allows us to integrate the system of equations (8) with respect to time using a time step h. At a given time t_n, the velocity and position at the next time step, v_{n+1} and z_{n+1}, can be approximated by applying the following formulae to each successive time step: calculating

$$\begin{aligned}
k_1 &= hf(t_n, z_n, v_n) \\
l_1 &= hg(t_n, z_n, v_n) \\
k_2 &= hf(t_n + \tfrac{1}{2}h, z_n + \tfrac{1}{2}k_1, v_n + \tfrac{1}{2}l_1) \\
l_2 &= hg(t_n + \tfrac{1}{2}h, z_n + \tfrac{1}{2}k_1, v_n + \tfrac{1}{2}l_1)
\end{aligned} \tag{9}$$

and then updating the next step's values of z and v as

$$\begin{aligned}
z_{n+1} &= z_n + k_2 \\
v_{n+1} &= v_n + l_2.
\end{aligned} \tag{10}$$

For early time steps, say $t < 3$, we ensure that the rocket does not fall through the launch pad by setting v_{n+1} and z_{n+1} to zero if they are negative after the RK2 iteration.

2.2 Problem 2

We are able to use an analogous method to Problem 1 for the RK2 integrator, and we choose MATLAB's `ode45` function as our higher-order integrator. Normalized velocities are calculated at each value of η using the results of integration according to (5). The best-fit expression (6) has an analytical solution for f given by

$$f(\eta) = \sqrt{\pi/4\gamma}\,\mathrm{erf}(\sqrt{\gamma}\eta) \tag{11}$$

assuming the constant of integration for $f(\eta)$ is zero. We integrate the variables $f(\eta)$ and $f'(\eta)$, and at each time step use the definition from (4) to calculate $f''(\eta)$.

2.3 Problem 3

An analytical solution for (7) exists, and we find it by assuming that $y(t)$ has the form $\exp(\lambda t)$. The values of λ allow us to determine how stiff the ODE is.

Euler stability analysis can be performed on the system of equations

$$\frac{d}{dt}\begin{bmatrix} y \\ y' \end{bmatrix} = \mathbf{A}\begin{bmatrix} y \\ y' \end{bmatrix}, \qquad \mathbf{A} = \begin{bmatrix} 0 & 1 \\ -\frac{19}{4} & -10 \end{bmatrix} \tag{12}$$

by finding the eigenvalues λ_i of $\mathbf{A}$. For a forward Euler method at least, the maximum step size for which a numerical solution is stable is given by

$$h_{\max} < \frac{2}{\max_i |\lambda_i|}. \tag{13}$$

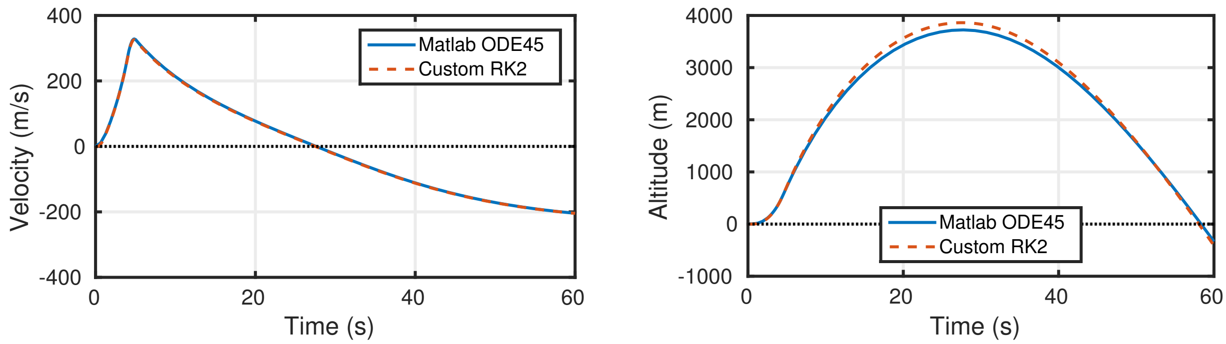

Figure 1: Comparison of our own 2nd-order Runge-Kutta scheme to MATLAB's `ode45` solver, for the rocket velocity and altitude.

Integrator	Max Velocity			Max Altitude		Crash	
	Time	Velocity	Altitude	Time	Altitude	Time	Velocity
Custom RK2	4.80	325.74	653.47	27.50	3861.61	58.06	-199.79
MATLAB `ode45`	4.80	328.71	648.04	27.74	3723.21	58.34	-200.19

Table 1: Comparison of notable flight events between integration methods.

For the 4th-order Runge-Kutta method, at each successive time step t_n we calculate

$$\begin{aligned} \mathbf{k}_1 &= hf(t_n, \mathbf{y}_n) \\ \mathbf{k}_2 &= hf(t_n + \tfrac{1}{2}h, \mathbf{y}_n + \tfrac{1}{2}\mathbf{k}_1) \\ \mathbf{k}_3 &= hf(t_n + \tfrac{1}{2}h, \mathbf{y}_n + \tfrac{1}{2}\mathbf{k}_2) \\ \mathbf{k}_4 &= hf(t_n + \tfrac{1}{2}h, \mathbf{y}_n + \mathbf{k}_3) \end{aligned} \tag{14}$$

where $\mathbf{y}_n$ is a vector of solution variables evaluated at time t_n, and $\mathbf{k}_i$ is a vector of intermediate values for each variable represented by $\mathbf{y}_n$. Finally, we update the next step's values of z and v as

$$\mathbf{y}_{n+1} = \mathbf{y}_n + \tfrac{1}{6}\mathbf{k}_1 + \tfrac{1}{3}\mathbf{k}_2 + \tfrac{1}{3}\mathbf{k}_3 + \tfrac{1}{6}\mathbf{k}_4. \tag{15}$$

3 Results

3.1 Problem 1

Plots of the velocity and altitude time histories are presented in Figure 1. Statistics on notable flight events are shown in Table 1.

3.2 Problem 2

Results of for the stream function and normalized velocities as a function of the similarity variable η are presented in Figure 2.

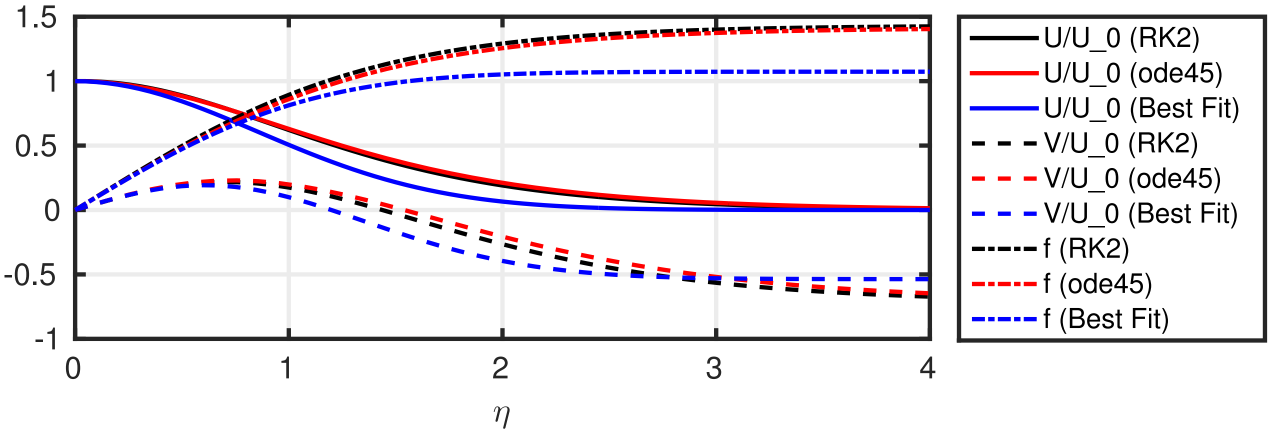

Figure 2

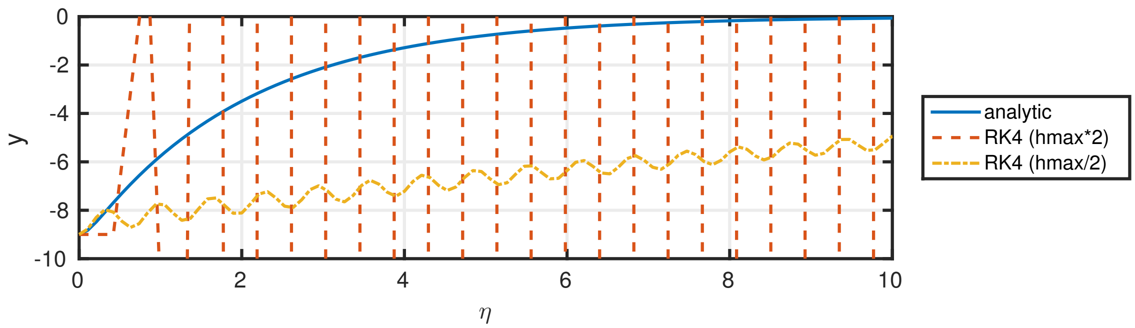

Figure 3: Comparison of solutions between our 4nd-order Runge-Kutta scheme with step sizes $h = \{\frac{1}{2}h_{\max}, 2h_{\max}\}$, and the analytical expression (16).

3.3 Problem 3

The solution to (7) is

$$y = -\frac{19}{2}\exp(-x/2) + \frac{1}{2}\exp(-19x/2). \tag{16}$$

Euler stability analysis yields $\lambda = \{\frac{1}{2}, \frac{19}{2}\}$, and thus our estimate of the largest value of h for which we expect the solution to be stable is

$$h_{\max} = \frac{4}{19}. \tag{17}$$

A plot of the integration is presented in Figure 3, and the values of $y(10)$ are shown in Table 2.

4 Discussion

Problem 1

Using both integration strategies, we physically see the rocket accelerate at an increasing rate as propellant is burned, and then decelerate as the rocket engine shuts down and the forces of gravity and air drag dominate its dynamics.

Method	$y(10)$
Analytical	-0.06
RK4 ($\frac{1}{2}h_{max}$)	-4.94
RK4 ($2h_{max}$)	8.2×10^{13}

Table 2: Comparison of $y(10)$ between 4$^{\text{th}}$-order Runge-Kutta method with different step sizes and analytical solution.

Agreement of time-histories of rocket velocity and altitude is strong between the 2$^{\text{nd}}$-order Runge-Kutta method we implemented and MATLAB's own `ode45` solver. This holds true both visually and quantitatively, based on Figure 1 and Table 1 respectively. Errors between methods are within 3% for time, within 1% for velocity, and within 9% for altitude. Any disagreement can be attributed to two phenomena. First, MATLAB's integrator uses an adaptive time-step coupled with a higher-order integration scheme. It is thus able to capture the rocket's take-off behavior more accurately. Since the propellant-burning phase heavily influences the maximum altitude achieved, any small inaccuracies from the RK2 method during that phase will throw off the altitude profile from the more-accurate `ode45` solution. Second, errors in position are higher than errors in velocity, because errors from the velocity calculations are compounded when estimating the altitude at each time step.

4.1 Problem 2

4.2 Problem 3

Since we are using an RK4 method here, Euler stability analysis is only a guide. If we violate the h_{max} criterion, numerical instabilities will persist. If not, however, there is still no guarantee the solution will be stable.

5 References

No external references were used other than the course notes for this assignment.

Appendix: MATLAB Code

The following code listings generate all figures presented in this homework assignment.

Listing 1: Problem_1.m

```
function [] = Problem_1()

    %%%%%%
    % Solves the rocket equation using a second-order Runge-Kutta method.
    %   Ryan Skinner, September 2015
    %%%

    Set_Default_Plot_Properties();

    % Define constants.
    c.mc    = 51.02;    % Rocket casing mass
```

```
    c.g     = 9.8;      % Gravitational accel
    c.rho   = 1.23;     % Air density
    c.A     = 0.1;      % Max cross-sectional area
    c.ve    = 360;      % Exhaust speed
    c.CD    = 0.15;     % Drag coefficient
    c.mp0   = 102.04;   % Initial propellant mass
    c.v0    = 0;        % Initial velocity
    c.z0    = 0;        % Initial altitude

    % Initialize times at which to evaluate solution.
    t0 = 0;
    tf = 60;
    dt = 0.1;
    t = t0:dt:tf;

    % Initialize velocities and positions.
    v = zeros(length(t),1);
    z = zeros(length(t),1);
    v(1) = c.v0;
    z(1) = c.z0;

    % Perform integration using an RK2 method.
    for n = 1:(length(t)-1)
        tn = t(n);
        vn = v(n);
        zn = z(n);
        k1 = dt * (alpha(c,tn)        + beta(c,tn)        *  vn         * abs(vn));
        l1 = dt * vn;
        k2 = dt * (alpha(c,tn + dt/2) + beta(c,tn + dt/2) * (vn + k1/2) * abs(vn + k1/2));
        l2 = dt * (vn + l1/2);
        v(n+1) = vn + k2;
        z(n+1) = zn + l2;
        % Prevent rocket from falling into the ground before thrust overcomes gravity.
        if n * dt < 3
            if v(n+1) < 0
                v(n+1) = 0;
            end
            if z(n+1) < 0
                z(n+1) = 0;
            end
        end
    end

    % Perform validation using Matlab's ODE45.
    t_span = [t0, tf];
    initials = [v(1), z(1)];
    [t_ml, sol_ml] = ode45(@(t,y) rocket(t,y,c), t_span, initials);
    v_ml = sol_ml(:,1);
    z_ml = sol_ml(:,2);

    % Plot velocity.
    figure();
    hold on;
    plot(t_ml,v_ml,'DisplayName','Matlab ODE45');
    plot(t,v,'--','DisplayName','Custom RK2');
    legend('show');
    plot(t_span,[0,0],'k:');
    xlim(t_span);
    xlabel('Time (s)');
    ylabel('Velocity (m/s)');

    % Plot altitude.
    figure();
    hold on;
    plot(t_ml,z_ml,'DisplayName','Matlab ODE45');
    plot(t,z,'--','DisplayName','Custom RK2');
    hleg = legend('show');
    set(hleg,'location','south');
    plot(t_span,[0,0],'k:');
```

```
    xlim(t_span);
    xlabel('Time (s)');
    ylabel('Altitude (m)');

    % Stats on rocket flight (Custom RK2)
    i = find(v == max(v));
    fprintf('RK2  : Max velocity is %.2f at time %.2f and height %.2f.\n',max(v),t(i),z(i));
    i = find(z == max(z));
    fprintf('RK2  : Max altitude is %.2f at time %.2f.\n',max(z),t(i));
    ignore = 100;
    t_crash = interp1(z(ignore:end),t(ignore:end),0);
    fprintf('RK2  : Crash occurs at time %.2f with velocity %.2f\n',t_crash,interp1(t,v,t_crash));

    % Stats on rocket flight (Matlab's ODE45)
    i = find(v_ml == max(v_ml));
    fprintf('ODE45: Max velocity is %.2f at time %.2f and height %.2f.\n',max(v_ml),t_ml(i),z_ml(i));
    i = find(z_ml == max(z_ml));
    fprintf('ODE45: Max altitude is %.2f at time %.2f.\n',max(z_ml),t_ml(i));
    ignore = 50;
    t_crash = interp1(z_ml(ignore:end),t_ml(ignore:end),0);
    fprintf('ODE45: Crash occurs at time %.2f with velocity %.2f\n',t_crash,interp1(t_ml,v_ml,t_crash));

end

function [ mp_dot ] = mp_dot ( c, t )
% Calculates time derivative of propellant mass.
% This is the exact value of mp(t) given in the problem statement.
    if 0 <= t && t < 1
        mp_dot = t;
    elseif 1 <= t && t < 4
        mp_dot = 1;
    elseif 4 <= t && t < 5
        mp_dot = 5-t;
    else
        mp_dot = 0;
    end
    mp_dot = mp_dot * c.mp0 / 4;
end

function [ mp ] = mp ( c, t )
% Calculates instantaneous propellant mass.
% This is the exact value of mp(t) given in the problem statement.
    if t < 0
        intg = 0;
    elseif 0 <= t && t < 1
        intg = 0.5 * t^2;
    elseif 1 <= t && t < 4
        intg = t - 0.5;
    elseif 4 <= t && t < 5
        intg = 3.5 + (t-4) - 0.5 * (t-4)^2;
    else
        intg = 4;
    end
    mp = c.mp0 - intg * c.mp0 / 4;
end

function [ a ] = alpha( c, t )
% Calculates the time-dependent constant alpha.
    engines_on = 0 <= t && t < 5;
    a = -c.g + (engines_on * c.ve) * mp_dot(c,t) / (mp(c,t) + c.mc);
end

function [ b ] = beta( c, t )
% Calculates the time-dependent constant beta.
    b = -0.5 * c.rho * c.A * c.CD / (mp(c,t) + c.mc);
end

function [ dy ] = rocket( t, y, c )
% Calculates values for ODE45-based integration of the rocket equation.
```

```
    dy = zeros(2,1);
    dy(1) = alpha(c,t) + beta(c,t) * y(1) * abs(y(1));
    dy(2) = y(1);
    % Prevent rocket from falling into the ground before thrust overcomes gravity.
    if t < 3
        if dy(1) < 0
            dy(1) = 0;
        end
        if dy(2) < 0
            dy(2) = 0;
        end
    end
end
```