

Aim:→ To find the solution of given equation and study about 4th order R.K method with MATLAB programming

Apparatus Required:→

MATLAB / PC

Theory:→ Rk method is most widely used to solve the 1st order ordinary differential equation. This method gives better approximation than Euler's method. This method will give more accuracy without performing more calculations one of the most significant advantage of Runge - kutza formulae is that it requires the function value at some specified points.

Now consider ordinary differential equation of first order

$$\frac{dy}{dx} = f(x, y) \quad \text{--- Equation 1}$$

initial condition: at $x = x_0$, $y = y_0$

* The formulae of R.K method of 4th order.

$$y_{n+1} = y_n + \frac{h}{6} (K_1 + 2K_2 + 2K_3 + K_4); \quad n=0, 1, 2, 3$$

where,

$$K_1 = hf(x_n, y_n)$$

$$K_2 = hf(x_n + \frac{h}{2}, y_n + \frac{K_1}{2})$$

$$K_3 = hf(x_n + \frac{h}{2}, y_n + \frac{K_2}{2})$$

$$K_4 = hf(x_n + h, y_n + K_3)$$

The truncation errors in R-K method of second, third & fourth order methods are $O(h^3)$ and $O(h^5)$. The truncation error

the truncation error in R-k method of 4th order is higher so accuracy of it is higher than first order second order and third order R-k method

Given Question

1) $\frac{dy}{dx} = -ny$ Calculate $y(0.2)$ and $y(0.4)$ with $y(0)=1$

solⁿ $\frac{dy}{dx} = -ny$

let, $f(n, y) = -ny$

for $n=0$, $n_0=0$ and $y_0=1$

$n_1=0.2$

$h = n_1 - n_0 = 0.2 - 0 = 0.2$

\therefore using R-k method of 4th order

$k_1 = h f(n_0, y_0) = 0.2 \times (-0 \times 1) = 0$

$k_2 = h f(n_0 + h/2, y_0 + k_1/2)$
 $0.2 \times f(0.1, 1) = 0.2 \times (-0.1 \times 1) = -0.02$

$k_3 = h f(n_0 + h/2, y_0 + k_2/2)$
 $0.2 \times f(0.1, 0.99) = 0.2 \times (-0.1 \times 0.99) = -0.0198$

$k_4 = h f(n_0 + h, y_0 + k_3)$
 $0.2 \times (-0.2 \times 0.9802) = -0.039208$

So, now,

$y_1 = y_0 + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$
 $1 + \frac{1}{6} (0 + 2 \times (-0.02) + 2 \times (-0.0198) + (-0.039208))$
 $0.980194667 \leftarrow -0.039208$

$$\therefore y_1 = 0.9802$$

$$\text{or } y(0.2) = 0.9802$$

$$\therefore \text{for } n=1, y_1 = 0.9802, n_1 = 0.2 \text{ and } h = 0.2$$

$$k_1 = hf(n_1, y_1) = 0.2 \times (-0.2 \times 0.9802)$$

$$\therefore k_1 = -0.0392$$

$$k_2 = hf\left(n_1 + \frac{h}{2}, y_1 + \frac{k_1}{2}\right)$$

$$0.2 \times (-0.3 \times (0.960596))$$

$$\boxed{-0.057636}$$

$$k_3 = hf\left(n_1 + \frac{h}{2}, y_1 + \frac{k_2}{2}\right)$$

$$0.2 \times (-0.3 \times 0.951382)$$

$$\boxed{-0.057083}$$

$$k_4 = hf(n_1 + h, y_1 + k_3)$$

$$0.2 \times (-0.4 \times (0.951658))$$

$$= -0.07385$$

So now,

$$\therefore y_2 = y_1 + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$= 0.9802 + \frac{1}{6} (-0.0392 - 2 \times 0.057636 - 2 \times 0.057083 - 0.07385)$$

$$= 0.923114$$

$$\approx 0.9231$$

$$y(0.4) \approx \boxed{0.9231}$$

2) $\frac{dy}{dx} = \frac{x^2 + y^2}{10}$ calculation $n(0.1)$ and $n(0.2)$ with initial condition $y(0) = 1$

Soln let $f(x_n, y_n) = \frac{x_n^2 + y_n^2}{10}$

Teacher's Signature _____

for, $n=0$

$$x_0 = 0$$

$$\text{and } y_0 = 1; \eta_1 = 0.1$$

$$f(x_0, y_0) = \frac{0+1}{10} = 0.1$$

$$h = \eta_1 - x_0 = 0.1$$

$$k_1 = h f(x_0, y_0)$$

$$= 0.1 \times \left(\frac{0+1}{10} \right) \Rightarrow 0.01$$

$$k_2 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$= 0.1 \times \left(\frac{0.05^2 + 1.005^2}{10} \right)$$

$$0.010125$$

$$k_3 = h f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$0.1 \times \left(\frac{0.05^2 + 1.0050625^2}{10} \right)$$

$$= \boxed{0.010126}$$

$$k_4 = h f(x_0 + h, y_0 + k_3)$$

$$0.1 \times \left(\frac{0.1^2 + (1.010126)^2}{10} \right)$$

$$\boxed{0.0103035}$$

So, now

$$y_1 = y_0 + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$1 + \frac{1}{6} (0.01 + 2 \times 0.010125) +$$

$$2(0.010126 + 0.0103035)$$

$$y_1 \approx 1.01013$$

$$\therefore y(0.1) = 1.0101$$

Now for $y(0.2)$, taking $n=1$

$$n_1 = 0.2, y_1 = 1.0101 \text{ and } h = 0.1$$

$$\begin{aligned} \text{So, } K_1 &= 0.1 \times f(n_1, y_1) \\ &= 0.1 \times \frac{(0.2^2 + 1.0101^2)}{10} \end{aligned}$$

$$\Rightarrow 0.01030362$$

$$\begin{aligned} K_2 &= 0.1 \times f\left(n_1 + \frac{h}{2}, y_1 + \frac{K_1}{2}\right) \\ &= 0.1 \times \frac{(0.15^2 + 1.0152862^2)}{10} \end{aligned}$$

$$\boxed{0.010533}$$

$$\begin{aligned} K_3 &= 0.1 \times f\left(n_1 + \frac{h}{2}, y_1 + \frac{K_2}{2}\right) \\ &= 0.1 \times \frac{(0.15^2 + 1.01540092^2)}{10} \end{aligned}$$

$$\boxed{0.010532}$$

$$\begin{aligned} K_4 &= h \times f\left(n_1 + h, y_1 + K_3\right) \\ &= 0.1 \times \frac{(0.2^2 + 1.020669^2)}{10} \end{aligned}$$

$$= 0.010818$$

$$\begin{aligned} y_2 &= y_1 + \frac{1}{6} (K_1 + 2K_2 + 2K_3 + K_4) \\ &= 1.0101 + \frac{1}{6} (0.0103037 + 2 \times 0.010533 + 2 \times 0.010532 + 0.010818) \end{aligned}$$

$$\Rightarrow 1.020609$$

$$y(0.2) \approx \boxed{1.0206}$$

*3) $\frac{dy}{dn} = n^2 + ny$, $y(1) = 1$ and $h = 0.1$ find $y(1.1)$

$$\Rightarrow \text{let } f(n, y) = n^2 + ny$$

$$f(n_0, y_0) = 1+1 = 2$$

$$h_0 = 1 \quad \text{and} \quad h = 0.1$$

$$y_0 = 1 \quad n_1 = 1.1$$

Now, using fourth order R-K method

$$k_1 = hf(n_0, y_0)$$

$$0.1 \times 2 = 0.2$$

$$k_2 = hf(n_0 + h/2, y_0 + k_1/2)$$

$$0.1 \times f(1.05, 1 + 0.1)$$

$$0.2365$$

$$k_3 = hf(n_0 + h/2, y_0 + k_2/2)$$

$$0.1 \times f(1.05, 1 + \frac{0.2365}{2})$$

$$= 0.24246$$

$$k_4 = hf(n_0 + h, y_0 + k_3)$$

$$0.1 \times f(1.1, 1 + \frac{0.24246}{2})$$

$$= 0.29105$$

So, now

$$y_1 = y_0 + \frac{h}{6} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$1 + \frac{0.1}{6} (0.2 + 2 \times 0.2365 + 2 \times 0.24246 + 0.29105)$$

$$y_1 = 1.2415$$

So,

$$y(1.1) \approx 1.2415$$

Coding

1. 4th order RK method

clear all;

clc

f = input('Enter function:');

h = input('Enter step length:');


```
x = input('Enter initial value of n;');
xn = input('Enter final value of n;');
y = input('Enter initial value of y;');
a = input('Enter evaluating point;');
h = (a - x) / n;
for i = 1:n
    if (i <= xn)
        k1 = h * f(x, y);
        k2 = h * f(x + h/2, y + k1/2);
        k3 = h * f(x + h/2, y + k2/2);
        k4 = h * f(x + h, y + k3);
        delY = (1/6) * (k1 + 2 * k2 + 2 * k3 + k4);
        y = y + delY;
        x = x + h;
    else
        break;
    fprintf('The value of x at x = 1.04 is\n = 1.04 + h, x, y);
end
end
```

(i) Input :

Enter the function : $@(x, y) = (-x * y)$

Enter step length : 0.2

Enter the initial value of x : 0

Enter the final value of x : 0.4

Enter the initial value of y : 1

Enter the evaluating point : 0.2 and 0.4

Output

For evaluating point : 0.2
 $y = 0.9802$

For evaluating point : 0.4
 $y = 0.9231$

ii) Input :

Enter the function : @ (x,y) ($x^2 + y^2 / 10$)

Enter the step length : 0.1

Enter the initial value of x : 0

Enter the final value of x : 0.2

Enter the initial value of y : 1

Enter the evaluating point : 0.1 and 0.2

Output :

For evaluating point (0.1)
 $y = 1.0101$

∴ For evaluating point = 0.2
 $y = 1.0206$

iii) Input :-

Enter the function : @ (x,y) ($y^2 + (x * y)$)

Enter the step length : 0.1

Enter the initial value of x : 1

Enter the final value of x : 1.1

Enter the initial value of y : 1

Enter the evaluating point : 1.1