AMS326 (Numerical Analysis) Spring 2023 © Y. Deng

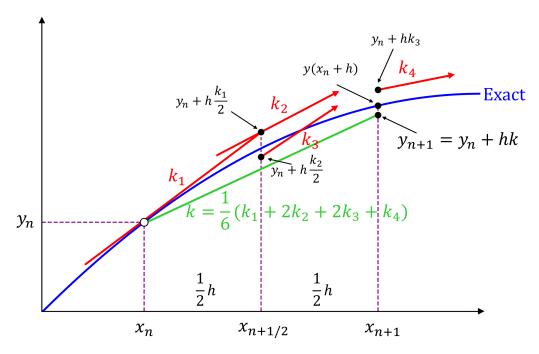


Figure 30. RK4.

RK4 method:

$$y_{n+1} = y_n + h\left(\frac{k_1}{6} + \frac{2k_2}{6} + \frac{2k_3}{6} + \frac{k_4}{6}\right)$$

where

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

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

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

$$k_{4} = f(x_{n} + h, y_{n} + hk_{3})$$

The average slope is

$$k = \frac{k_1}{6} + \frac{2k_2}{6} + \frac{2k_3}{6} + \frac{k_4}{6}$$

In fact, there are many variants to this set of parameters.

Further, in general, RK can be expressed as follows (Source: Wiki)