



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

$$\begin{aligned} k_1 &= f(x_n, y_n) \\ k_2 &= f\left(x_n + \frac{h}{2}, y_n + \frac{h}{2}k_1\right) \\ k_3 &= f\left(x_n + \frac{h}{2}, y_n + \frac{h}{2}k_2\right) \\ k_4 &= f(x_n + h, y_n + hk_3) \end{aligned}$$

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)