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Today. Solving BVP with shooting ~~part~~ method.
We'll go through all the sub parts of the shooting ~~part~~ method

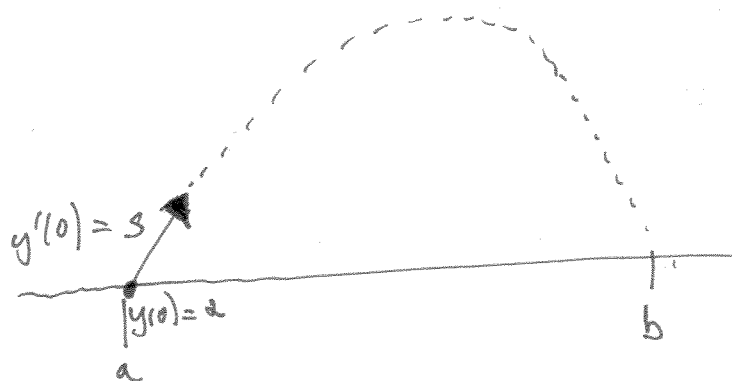
To start: consider IVP

$$y'' = 2y^3$$

$$y(a) = 2$$

$$y'(a) = s$$

← s is some arbitrary parameter:
the angle of ~~your~~ your "mortar"



Need to convert to system, to solve numerically

Let $\vec{y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$ with $y_1 = y$
 $y_2 = y'$

Then $\vec{y}' = \begin{pmatrix} y_2 \\ 2y_1^3 \end{pmatrix}$

Now use Euler's method to solve IVP: $\vec{y}_{n+1} = \vec{y}_n + (\Delta t) \vec{y}'_n$
 \uparrow
 $(\sigma(\Delta t))$

The solution depends on the choice of S , the slope. (2)

Let's write

$y(b; s)$ — the sol'n at point b depends on s

Now consider BVP

$$u'' = 2u^3$$

$$u(a) = \alpha$$

$$u(b) = \beta$$

We can't solve this easily for u , but we can solve for $y(b; s)$.

↳ if we find some s^* such that

$$y(b; s^*) = \beta \quad (= u(b))$$

then we're done!

Define $\phi(s) = y(b; s) - \beta$

↳ Need to find the root of $\phi(s)$!

i.e., if $\phi(s^*) = 0$ then $y(b; s^*) = \beta$!

Use Newton's Method.

Remember :

$$S_{k+1} = S_k - \frac{\phi(S_k)}{\phi'(S_k)}$$

But wait... what is $\phi'(S_k)$? We don't know $\phi'(s) = \frac{d}{ds} y(b; s)$.

$$\text{Define } z = \frac{\partial}{\partial s} (\phi(s)) = \phi'(s) = \frac{d}{ds} y(b; s)$$

We can differentiate wrt x

$$\begin{aligned} \frac{d}{dx^2} z &= \frac{\partial}{\partial x^2} \left(\frac{\partial}{\partial s} y(x; s) \right) \\ &= \frac{\partial}{\partial s} \left(\frac{\partial^2}{\partial x^2} y(x; s) \right) \end{aligned}$$

Suppose y solves ODE $y'' = f(x, y, y')$

$$= \frac{\partial}{\partial s} (f(x, y(x; s), y'(x; s)))$$

$$= f_y(x, y, y') \frac{d}{ds} y + f_{y'}(x, y, y') \frac{d}{ds} y'$$

$$= f_y(x, y, y') z + f_{y'}(x, y, y') z'$$

~~And with this we can find z~~

$$\text{So } z = \phi'(s)$$

(4)

Solves

$$\begin{cases} z'' = f_y(x, y, y')z + f_{y'}(x, y, y')z' \\ z(a) = 0 \\ z'(a) = 1 \end{cases}$$

$$\begin{aligned} \text{for us, } f &= 2y^3 \\ f_y &= 6y^2 \\ f_{y'} &= 0 \end{aligned}$$

$$\text{I.e. } \begin{cases} z'' = 6y^2 z \\ z(a) = 0 \\ z'(a) = 1 \end{cases}$$

For every S_k of the Newton Solver we need to solve ODE

$$\begin{cases} y' = 2y^3 \\ z'' = 6y^2 z \\ y(a) = 2 \\ y'(a) = S_k \\ z(a) = 0 \\ z'(a) = 1 \end{cases}$$

eg. Use Euler for Systems.

Remember $z(b) = \phi'(s_k)$

So plug this in:

$$\begin{aligned} s_{k+1} &= s_k - \frac{\phi(s_k)}{\phi'(s_k)} \\ &= s_k - \frac{y(b; s_k)}{z(b)} \end{aligned}$$

