

Q#1:

Apply Both Euler's method & the improved Euler method to the solution of $\frac{dy}{dx} = 2x$, $y(0) = 1$

for $0 \leq x \leq 0.5$ using $h = 0.1$. Compare your answer with the analytic solution. work throughout to three decimal places.

Solution:-

By Euler's Method:-

Given Data:

$$y(0) = 1, h = 0.1, x_0 = 0$$

By formula.

$$y_{n+1} = y_n + hf(x_n, y_n)$$

$$y_{n+1} = y_n + h [2x_n]$$

1st Iteration:-

$$n = 0$$

$$y_1 = y_0 + h (2x_0)$$

$$y_1 = 1 + 0.1 (2(0))$$

$$y_1 = 1 + 0.1$$

$$\boxed{y_1 = 1.0}$$

$$\rightarrow x_{n+1} = x_n + h$$

$$x_1 = x_0 + h$$

$$x_1 = 0 + 0.1 \Rightarrow \boxed{x_1 = 0.1}$$

2nd Iteration:-

$$n=1$$

$$y_2 = y_1 + h (\Delta u_1)$$

$$y_2 = 1.0 + 0.1 (2(0.1))$$

$$y_2 = 1.02$$

$$x_{n+1} = x_n + h$$

$$x_2 = x_1 + h$$

$$x_2 = 0.1 + 0.1$$

$$x_2 = 0.2$$

3rd Iteration:

$$n=2$$

$$y_3 = y_2 + h (\Delta u_2)$$

$$y_3 = 1.02 + 0.1 (2(0.02))$$

$$y_3 = 1.06$$

$$x_{n+1} = x_n + h$$

$$x_3 = x_2 + 0.1$$

$$x_3 = 0.2 + 0.1$$

$$x_3 = 0.3$$

b) By Modified Euler method:-

$$\frac{dy}{dx} = 2x, \text{ Given data, } y_0 = 1, x_0 = 0, h = 0.1$$

Formula:

$$y_{n+1}^* = y_n + h [f(x_n)]$$

$$y_{n+1}^* = y_n + h (2x_n) \rightarrow \textcircled{1}$$

$$y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1}^*)]$$

$$= y_n + \frac{h}{2} [2x_n + 2x_{n+1}]$$

$$= y_n + \frac{h}{2} [4x_n]$$

1st Iteration:-

$$n = 0$$

$$x_{n+1} = x_n + h$$

$$x_1 = x_0 + h$$

$$x_1 = 0 + 0.1$$

$$x_1 = 0.1$$

$$y_1 = y_0 + \frac{h}{2} (4x_0)$$

$$y_1 = 1 + \frac{0.1}{2} (4(0))$$

$$y_1 = 1$$

2nd Iteration:-

$$n=1$$

$$x_2 = x_1 + h$$

$$x_2 = 0.1 + 0.1$$

$$x_2 = 0.2$$

$$y_2 = y_1 + \frac{h}{2} (y_{n1})$$

$$y_2 = 1 + \frac{0.1}{2} (4(0.1))$$

$$y_2 = 1.02$$

3rd Iteration:-

$$n=2$$

$$x_3 = x_2 + h$$

$$x_3 = 0.2 + 0.1$$

$$x_3 = 0.3$$

$$y_3 = y_2 + \frac{h}{2} (y_{n2})$$

$$= 1.02 + \frac{0.1}{2} (4(0.2))$$

$$y_3 = 1.06$$

Q#2:

Use the fourth-order Runge Kutta method to obtain a solution of

$$\frac{dy}{dx} = x^2 + x - y$$

subject to $y=0$ when $x=0$, for $0 \leq x \leq 0.6$ with $h=0.2$. work throughout to four decimal places.

Given Data:-

$$y=0, x=0, h=0.2 \quad 0 \leq x \leq 0.6$$

$$y_{n+1} = y_n + k$$

1st Iteration:- $n=0$

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

$$k_1 = hf(x_n, y_n)$$

$$k_1 = h(x_0^2 - x_0 - y_0)$$

$$k_1 = 0.2(0^2 - 0 - 0)$$

$$k_1 = 0$$

$$k_2 = hf\left(x_n + \frac{h}{2}, y_n + \frac{h}{2}\right)$$

$$= 0.2f\left(x_0 + \frac{h}{2}, y_0 + \frac{h}{2}\right)$$

$$= 0.2f\left(0 + \frac{0.2}{2}, 0 + \frac{0.2}{2}\right)$$

$$= 0.2f(0.1, 0.1)$$

$$= 0.2 (0.1^2 + 0.1 - 0.1)$$

$$k_2 = 0.0020$$

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

$$= 0.2 f \left(0 + \frac{0.2}{2}, 0 + \frac{0.002}{2} \right)$$

$$= 0.2 f(0.1, 0.001)$$

$$= 0.2 (0.1^2 + 0.1 - 0.001)$$

$$k_3 = 0.0218$$

$$k_4 = hf \left(u_n + h, y_n + k_3 \right)$$

$$= 0.2 f(0 + 0.2, 0 + 0.0218)$$

$$= 0.2 f(0.2, 0.0218)$$

$$= 0.2 (0.2^2 + 0.2 - 0.0218)$$

$$k_4 = 0.0436$$

$$k = \frac{1}{6} (0 + 2(0.002) + 2(0.0218) + 0.0436)$$

~~$$k = 0.0152$$~~

$$k = 0.0152$$

Q#3

Given Data:-

$$a=0, b=10, n=10$$

$$h = \frac{b-a}{n} = \frac{10-0}{10} = 1$$

Sol:-

x	0	1	2	3	4	5	6	7	8	9	10
$f(x)$	10.1	17.2	24.4	29.2	34.6	41.2	50.9	57.8	60.3	61.2	62.1

using formula.

$$f(x) dx = \frac{h}{2} [f(x_0) + 2(f(x_1) + f(x_2) + f(x_3) + \dots + f(x_9)) + f(x_{10})]$$

$$= \frac{1}{2} [10.1 + 2(17.2 + 24.4 + 29.2 + 34.6 + 41.2 + 50.9 + 57.8 + 60.3 + 61.2) + 62.1]$$

$$= \boxed{412.9 \text{ Ans}}$$

Q #4:

$$\int_2^3 \ln(u^3+1) du$$

use 10 strips

Sol: $n=10$

$$h = \frac{3-2}{10} = 0.1$$

u	u_0	u_1	u_2	u_3	u_4	u_5	u_6	u_7	u_8	u_9
	1	1.1	1.2	1.3	1.4	1.5	1.6	1.7	1.8	1.9
$f(u)$	0.693	0.846	1.003	1.162	1.320	1.476	1.628	1.777	1.922	2.062

Now using formula.

$$\int_a^b f(u) du = \frac{h}{3} [f(u_0) + 4(f(u_1) + f(u_3) + \dots) + 2(f(u_2) + \dots) + f(u_n)]$$

$$= \frac{0.1}{3} \left[0.693 + 4(0.846 + 1.162 + 1.476 + 1.777) + 2(1.003 + 1.320 + 1.628 + 1.922) + 2.062 \right]$$

$$= 1.184 \text{ Ans}$$