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BE Civil Engineering

Q# Apply both Euler's method

Given Data $\frac{dy}{dx} = 2x; y(0) = 1$

for $0 \leq x \leq 0.5$ using $h = 0.1$ compare

Solution: By Euler's method

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

By formula

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

$$y_{n+1} = y_n + h (2x_n)$$

1st Iteration"

$$\text{Put } n=0 \quad x_0 = 0$$

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

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

$$y_1 = (1 + 0) \cdot 1$$

$$\boxed{y_1 = 1}$$

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

$$x_1 = x_0 + h$$

$$x_1 = 0 + 0.1$$

$$\boxed{x_1 = 0.1}$$

2nd Iteration

$$n = 1$$

$$y_2 = y_1 + h (2x_1)$$

$$y_2 = 1 + 0.1 (2(0.1))$$

$$y_2 = 1 + 0.1 (0.2)$$

$$y_2 = 1 + 0.02$$

$$\boxed{y_2 = 1.02}$$

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

$$\text{Put } n = 1$$

$$x_{1+1} = x_1 + h$$

$$x_2 = 0.1 + 0.1$$

$$x_2 = 0.2$$

3rd iteration

$$\text{put } n = 2$$

$$y_{n+1} = y_n + h (2x_n)$$

$$y_{2+1} = y_2 + h (2x_2)$$

$$y_3 = 1.02 + 0.1 (2(0.2))$$

$$y_3 = 1.02 + 0.1(0.4)$$

$$y_3 = 1.02 + 0.04$$

$$y_3 = 1.06$$

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

$$\text{Put } n=2$$

$$x_{2+1} = x_2 + h$$

$$x_3 = x_2 + h$$

$$x_3 = 0.2 + 0.1$$

$$x_3 = 0.3$$

b) By Euler's Modified Method

$$\frac{dy}{dx} = 2x$$

Given Data

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

Formula

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

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

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

$$= y_n + \frac{h}{2} (2k_n + 2k_n)$$

$$= y_n + \frac{h}{2} (4k_n)$$

1st iteration

$$n=0$$

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

$$x_1 = x_0 + h$$

$$x_1 = 0 + 0.1$$

$$x_1 = 0.1$$

$$y_1 = y_0 + \frac{h}{2} (4k_0)$$

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

$$y_1 = 1$$

2nd iteration

$$n=1$$

$$x_2 = x_1 + h$$

$$x_2 = 0.1 + 0.1$$

$$x_2 = 0.2$$

$$y_2 = y_1 + \frac{h}{2} (4k_1)$$

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

$$y_2 = 1.02$$

3rd iteration

$$n=2$$

$$x_3 = x_2 + h$$

$$x_3 = 0.2 + 0.1$$

$$x_3 = 0.3$$

$$y = y_2 + \frac{h}{2} (u(x_2))$$

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

$$y_3 = 1.06$$

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 the through ^{out} four decimal places.

Solution: Given Data = $y(0) = 0$
 $x=0$
 $h=0.2$
 $0 \leq x \leq 0.6$

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

1st Iteration

~~Put $n=0$~~

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

~~$y_{n+1} = y_n + k$~~ $k_4 = 0.8$

So
 $x_{n+1} = x_n + h$
Put $n=0$
 $x_1 = x_0 + h$
 $= 0 + 0.2$
 $x_1 = 0.2$
Put $n=1$
 $x_2 = x_1 + h$
 $x_2 = 0.2 + 0.2$
 $x_2 = 0.4$
Put $n=2$
 $x_3 = x_2 + h$
 $x_3 = 0.4 + 0.2 = 0.6$
Put $n=3$
 $x_4 = x_3 + h = 0.6 + 0.2$
 $x_4 = 0.8$

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$$y_{n+1} = y_n + k, \quad k = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

put $n = 0$

$$y_1 = y_0 + k$$

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

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

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

$$k_1 = 0$$

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

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

$$k_2 = 0.2 f\left(0 + \frac{0.2}{2}, 0 + \frac{0.2}{2}\right)$$

$$k_2 = 0.2 f\left(\frac{0.1}{x_0}, \frac{0.1}{y_0}\right)$$

$$k_2 = 0.2((0.1)^2 + 0.1 - 0.1)$$

$$k_2 = 0.2(0.1)^2$$

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

$$f(x, y) = x^2 + x - y$$

$$f(x_0, y_0) = x_0^2 + x_0 - y_0$$

$$f(x_1, y_1) = x_1^2 + x_1 - y_1$$

$$f(x_2, y_2) = x_2^2 + x_2 - y_2$$

$$f(x_3, y_3) = x_3^2 + x_3 - y_3$$

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

$$y_{n+k} = y_{n+k} \text{---} \textcircled{1}$$

$$K_2 = 0.2(0.1)^2$$

$$K_2 = 0.2(0.01)$$

$$K_2 = 0.002$$

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

$$K_3 = 0.2 f \left(0 + \frac{0.2}{2}, 0 + \frac{0.002}{2} \right)$$

$$K_3 = 0.2 f \left(\underset{x_1}{0.1}, \underset{y_1}{0.001} \right)$$

$$K_3 = 0.2 \left((0.1)^2 + 0.1 - 0.001 \right)$$

$$K_3 = 0.2 (0.1 + 0.099)$$

$$K_3 = 0.0218$$

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Now

$$K_4 = hf(x_{n+h}, y_n + K_3)$$

$$0.2 K_4 = 0.2 f(0.2, 0.218)$$

$$K_4 = 0.2 f(0.2, 0.218)$$

$$K_4 = 0.2 (0.2^2 + 0.2 - 0.0218)$$

$$K_4 = 0.04364$$

Now

$$K = \frac{1}{6} (K_1 + 2K_2 + 3K_3 + K_4)$$

$$K_1 = 0$$

$$K_2 = 0.002$$

$$K_3 = 0.0218$$

$$K_4 = 0.04364$$

$$K = \frac{1}{6} [0.2 + 2(0.002) + 3(0.0218) + 0.04364]$$

$$K = \frac{1}{6} [0.2 + 0.004 + 0.0654 + 0.04364]$$

$$K = \frac{1}{6} [0.31304]$$

$$K = 0.1666666(0.31304)$$

$K = 0.052173$

Answer

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Q#3

Given Data

$$a=0$$

$$b=10$$

$$G=n=10$$

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

$$h = 1$$

Solution

| | | | | | | | | | | | |
|--------|-----|------|------|------|------|------|------|------|------|------|------|
| x | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| $f(x)$ | 101 | 17.2 | 24.4 | 29.2 | 34.6 | 41.2 | 50.9 | 57.8 | 60.3 | 61.2 | 62.1 |

Using formula

$$\int f(x) dx = \frac{h}{2} \left[f(x_0) + 2(f(x_1) + f(x_2) + f(x_3) + \dots + f(x_{n-1})) + f(x_n) \right]$$

$$= \frac{1}{2} \left[10 \cdot 1 + 2(17 \cdot 2 + 24 \cdot 4 + 29 \cdot 2 + 34 \cdot 6 + 41 \cdot 2 + 50 \cdot 9 + 57 \cdot 8 + 60 \cdot 3 + 61 \cdot 2 + 62 \cdot 1) \right]$$

$$= \int f(x) dx = 412.8 \quad \text{Ans}$$

A

Q#4 Estimate the following value of the following integral using Simpson's Rule.

$$\int_2^3 \ln(x^3+1) dx$$

Use 10 strips

$$\Delta x = \frac{b-a}{n} = \Delta x \Rightarrow \frac{3-2}{2(5)} = \frac{3-2}{10}$$

$$\Delta x = \frac{1}{10} = \boxed{0.1}$$

| x | x_0 | x_1 | x_2 | x_3 | x_4 | x_5 | x_6 | x_7 | x_8 | x_9 | x_{10} |
|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|----------|
| $f(x)$ | 2.19 | 2.32 | 2.45 | 2.57 | 2.69 | 2.81 | 2.9 | 3.0 | 3.13 | 3.23 | 3.33 |

$$A = \frac{\Delta x}{3} \left[f(x_0) + 2 \left[f(x_2) + f(x_4) + f(x_6) + f(x_8) \right] + 4 \left[f(x_1) + f(x_3) \right. \right. \\ \left. \left. + f(x_5) + f(x_7) + f(x_9) \right] + f(x_{10}) \right]$$

$$A = \frac{0.1}{3} \left[2 \cdot 19 + 2 \left[2 \cdot 45 + 2 \cdot 69 + 2 \cdot 92 + 3 \cdot 13 \right] + 4 \left[2 \cdot 32 + 2 \cdot 57 + \right. \right. \\ \left. \left. 2 \cdot 81 + 3 \cdot 02 + 3 \cdot 23 \right] + 3 \cdot 33 \right]$$

$$A = 0.3 \left[2 \cdot 19 + 2 \cdot 38 + 5 \cdot 8 + 3 \cdot 33 \right]$$

$$A \approx 2.511$$

$$\int_2^3 \ln(x^3+1) dx = 2.511$$

Ans