

HW#5. Problem 25.2

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Problem:

Use Euler's method with $h = 0.5$ and $h = 0.25$ to solve $\frac{dy}{dx} = yx^2 - 1.2y$ over the interval from $x = 0$ to 2. where $y(0) = 1$. Plot the results over the same graph as the analytical solution to visually compare the accuracy of the two step sizes.

Answer:

h is the step size.

In Euler method, given $y' = f(x, y)$, future values of the solution y are found using $y_{i+1} = y_i + h y'_i$ (Taylor series with truncation of terms). Here, we are given that $y' = y(x^2 - 1.2)$

h = 0.5

$$i = 0$$

$$x_0 = 0$$

$$y_0 = y(x_0) = y(0) = 1 \text{ From initial conditions}$$

$$y'_0 = y_0 \left((x_0)^2 - 1.2 \right) = (1) (0^2 - 1.2) = -1.2$$

hence, now ready to generate the next y

$$y_1 = y_0 + h y'_0 = 1 + 0.5(-1.2) = 0.4$$

$$i = 1$$

$$x_1 = x_0 + h = 0.5$$

$$y_1 = 0.4 \text{ from previous step solution above}$$

$$y'_1 = y_1 \left((x_1)^2 - 1.2 \right) = (0.4) (0.5^2 - 1.2) = -3.8$$

hence, now ready to generate the next y

$$y_2 = y_1 + h y'_{i=1} = 0.4 + 0.5 (0.4) (-3.8) = 0.21$$

$$i = 2$$

$$x_2 = x_1 + h = 0.5 + 0.5 = 1.0$$

$$y_2 = 0.21 \text{ from previous step solution above}$$

$$y'_2 = y_2 \left((x_2)^2 - 1.2 \right) = (0.21) (1.0^2 - 1.2) = -0.042$$

hence, now ready to generate the next y

$$y_3 = y_2 + h y'_2 = 0.21 + 0.5 (-0.042) = 0.189$$

$$i = 3$$

$$x_3 = x_2 + h = 1.0 + 0.5 = 1.5$$

$$y_3 = 0.189 \text{ from previous step solution above}$$

$$y'_3 = y_3 \left((x_3)^2 - 1.2 \right) = (0.189) (1.5^2 - 1.2) = 0.19845$$

hence, now ready to generate the next y

$$y_4 = y_3 + h y'_3 = 0.189 + 0.5 (0.19845) = 0.288225$$

Hence, the y solution is $[1, 0.4, 0.21, 0.189, 0.288225]$ at $x = [0, 0.5, 1.0, 1.5, 2.0]$

h = 0.25

$i = 0$
 $x_0 = 0$
 $y_0 = y(x_0) = y(0) = 1$
 $y'_0 = y_0 \left((x_0)^2 - 1.2 \right) = (1) (0^2 - 1.2) = -1.2$
 hence, now ready to generate the next y
 $y_1 = y_0 + h y'_0 = 1 + 0.25 (-1.2) = 0.7$
 $i = 1$
 $x_1 = x_0 + h = 0 + 0.25 = 0.25$
 $y_1 = 0.7$ from previous step solution
 $y'_1 = y_1 \left((x_1)^2 - 1.2 \right) = (0.7) (0.25^2 - 1.2) = -0.79625$
 hence, now ready to generate the next y
 $y_2 = y_1 + h y'_1 = 0.7 + 0.25 (-0.79625) = 0.5009375$
 $i = 2$
 $x_2 = x_1 + h = 0.25 + 0.25 = 0.5$
 $y_2 = 0.5009375$ from previous step solution
 $y'_2 = y_2 \left((x_2)^2 - 1.2 \right) = (0.5009375) (0.5^2 - 1.2) = -0.475890625$
 hence, now ready to generate the next y
 $y_3 = y_2 + h y'_2 = 0.5009375 + 0.25 (-0.475890625) = 0.38196484375$
 $i = 3$
 $x_3 = x_2 + h = 0.5 + 0.25 = 0.75$
 $y_3 = 0.38196484375$ from previous step solution
 $y'_3 = y_3 \left((x_3)^2 - 1.2 \right) = (0.38196484375) (0.75^2 - 1.2) = -0.243502587890625$
 hence, now ready to generate the next y
 $y_4 = y_3 + h y'_3 = 0.38196484375 + 0.25 (-0.243502587890625) = 0.321089196777344$
 $i = 4$
 $x_4 = x_3 + h = 0.75 + 0.25 = 1.0$
 $y_4 = 0.321089196777344$ from previous step solution
 $y'_4 = y_4 \left((x_4)^2 - 1.2 \right) = (0.321089196777344) (1^2 - 1.2) = -0.0642178393554688$
 hence, now ready to generate the next y
 $y_5 = y_4 + h y'_4 = 0.321089196777344 + 0.25 (-0.0642178393554688) = 0.305034736938477$
 $i = 5$
 $x_5 = x_4 + h = 1.0 + 0.25 = 1.25$
 $y_5 = 0.305034736938477$ from previous step solution
 $y'_5 = y_5 \left((x_5)^2 - 1.2 \right) = (0.305034736938477) (1.25^2 - 1.2) = 0.110575092140198$
 hence, now ready to generate the next y
 $y_6 = y_5 + h y'_5 = 0.305034736938477 + 0.25 (0.110575092140198) = 0.332678509973526$
 $i = 6$
 $x_6 = x_5 + h = 1.25 + 0.25 = 1.5$
 $y_6 = 0.332678509973526$ from previous step solution
 $y'_6 = y_6 \left((x_6)^2 - 1.2 \right) = (0.332678509973526) (1.5^2 - 1.2) = 0.349312435472202$
 hence, now ready to generate the next y
 $y_7 = y_6 + h y'_6 = 0.332678509973526 + 0.25 (0.349312435472202) = 0.332678509973526$
 $i = 7$

$$x_7 = x_6 + h = 1.5 + 0.25 = 1.75$$

$$y_7 = 0.332678509973526 \text{ from previous step solution}$$

$$y_7' = y_7 \left((x_7)^2 - 1.2 \right) = (0.332678509973526) (1.75^2 - 1.2) = 0.619613724825692$$

hence, now ready to generate the next y

$$y_8 = y_7 + h y_7' = 0.332678509973526 + 0.25 (0.619613724825692) = 0.487581941179949$$

hence, the solution

$$y = [1, 0.7, 0.5009375, 0.38196484375, 0.321089196777344, 0.305034736938477, 0.332678509973526, 0.332678509973526, 0.487581941179949]$$

$$\text{at } x = [0, 0.25, 0.5, 0.75, 1.0, 1.25, 1.5, 1.75, 2.0];$$

Now, use matlab to plot the analytical solution, and on top of the plot, the Euler solution for $h = 0.5$ and $h = 0.25$

```
>> x_5=[0 0.5 1 1.5 2];
y_5=[1 0.4 0.21 0.189 0.288225];
x_25=[0 0.25 0.5 0.75 1 1.25 1.5 1.75 2];
y_25=[1 0.7 0.5009375 0.38196484375 0.321089196777344 ...
0.305034736938477 0.332678509973526 0.332678509973526 0.487581941179949];
>>
>> x_5'

        0
        0.5
        1
        1.5
        2

>> y_5'

        1
        0.4
        0.21
        0.189
        0.288225

>> x_25'

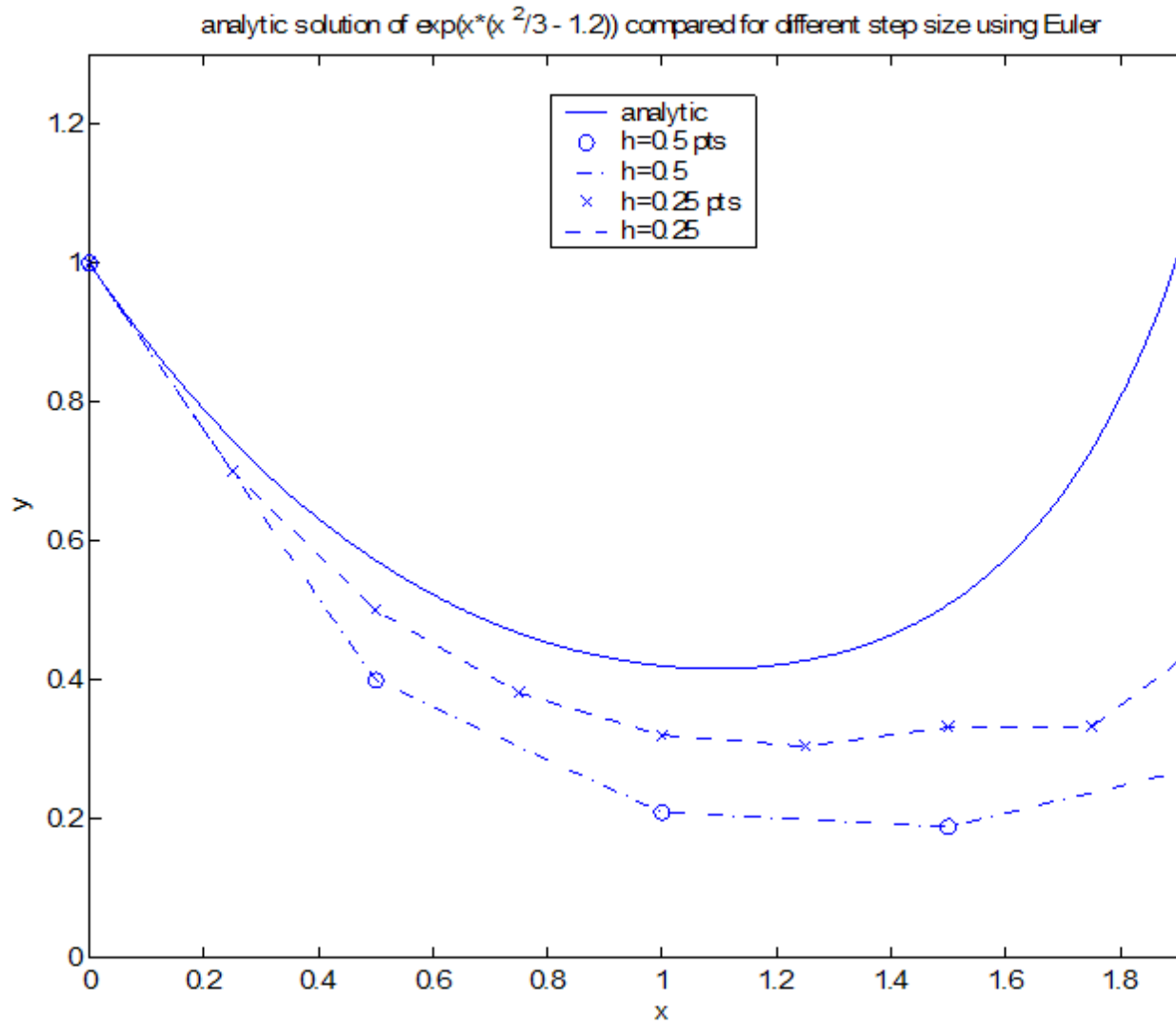
        0
        0.25
        0.5
        0.75
        1
        1.25
        1.5
        1.75
        2

>> y_25'

        1
        0.7
        0.5009375
        0.38196484375
        0.321089196777344
        0.305034736938477
        0.332678509973526
        0.332678509973526
        0.487581941179949
```

```
>>

>> y_analytic='exp(x*(x^2/3 - 1.2))';
ezplot(y_analytic,0,2);
hold on;
plot(x_5,y_5,'o')
plot(x_5,y_5,'-.')
plot(x_25,y_25,'x')
plot(x_25,y_25,'--')
ylim([0 1.3])
legend('analytic','h=0.5 pts','h=0.5','h=0.25 pts','h=0.25');
ylabel('y');
title(sprintf('analytic solution of %s compared for different step size using Eu
>>
```



Notice that as step size h is decreased, the numerical solution is becoming closer to the analytical solution.