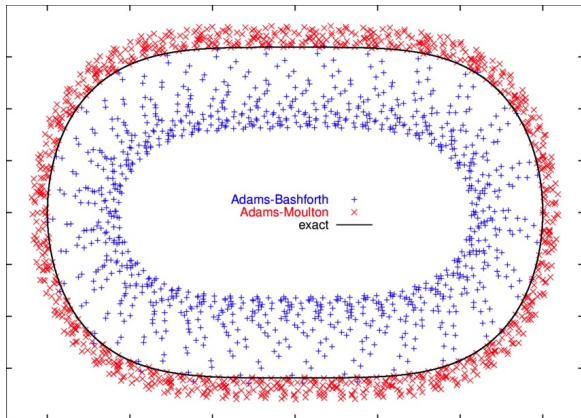


MATH 226 Differential Equations



Class 34: December 7, 2022



Sample Final Exam
Short Notes on Sample Final

Announcements

Project 3 Due Friday

Course Response Forms
In Class Next Monday
Bring Laptop/SmartPhone

Final Exam

Thursday, December 15: 7 - 10 PM

Numerical Approximations To Solutions of Differential Equations

$$y' = f(t, y) \text{ with } y(t_0) = y_0$$

Euler's Method: $y_{n+1} = y_n + f(t_n, y_n)$

Improved Euler's:

$$y_{n+1} = y_n + \frac{h}{2} [f(t_n, y_n) + f(t_n + h, y_n + f(t_n, y_n))]$$

Classic Runge-Kutta Method (RK4):

$$y_{n+1} = y_n + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4) \text{ where}$$

$$k_1 = f(t_n, y_n)$$

$$k_2 = f\left(t_n + \frac{h}{2}, y_n + \frac{k_1}{2}\right)$$

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

$$k_4 = f(t_n + h, y_n + hk_3)$$

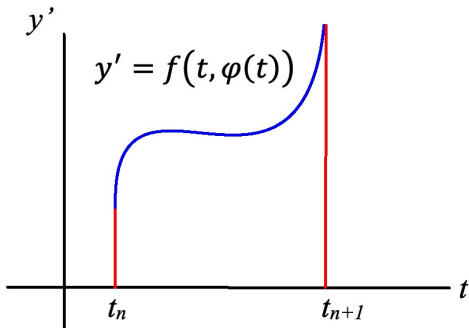
Start with the Differential Equation

Solution ϕ has $\phi'(t) = f(t_n, \phi(t))$

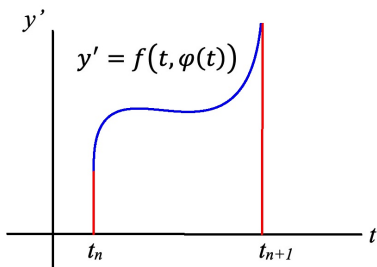
Integrate both sides over the interval $[t_n, t_{n+1}]$:

$$\int_{t_n}^{t_{n+1}} \phi'(t) dt = \int_{t_n}^{t_{n+1}} f(t_n, \phi(t)) dt$$

Now left hand side is $\phi(t_{n+1}) - \phi(t_n)$
and right hand side is area under curve



Thus $\phi(t_{n+1}) - \phi(t_n) = \text{Area Under Curve}$



$\phi(t_{n+1}) = \phi(t_n) + \text{Area Under Curve}$

$y_{n+1} = y_n + \text{Area Under Curve}$

Approximation Schemes Based On Estimating Area Under Curve

$$\int_a^b f(t) dt$$

Approach 1: Find Polynomial That Agrees With f At Many Points

- ▶ Degree 0 : $P_0(x) = f(a)$
- ▶ Degree 1: $P_1(x) : P_1(a) = f(a)$ and $P_1(b) = f(b)$
- ▶ Degree 2: $P_2(x) : P_2(a) = f(a), P_2(m) = f(m), P_2(b) = f(b)$
where $m = \frac{a+b}{2}$.

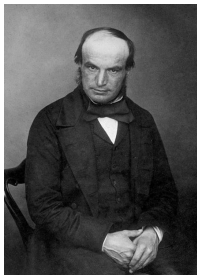
Approximate function by the quadratic polynomial (i.e. parabola) $P(x)$ that takes the same values as the function at the end points a and b and the midpoint $m = (a + b)/2$.

We obtain $P(x) =$

$$f(a) \frac{(x - m)(x - b)}{(a - m)(a - b)} + f(m) \frac{(x - a)(x - b)}{(m - a)(m - b)} + f(b) \frac{(x - m)(x - a)}{(b - a)(b - m)}$$

Lagrange Interpolation Polynomial

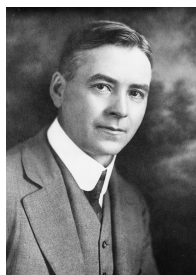
$$\text{Then } \int_a^b P(x) = \frac{b - a}{6} [f(a) + 4f(m) + f(b)]$$



John Couch Adams
June 5, 1819 –
January 21, 1892
[Biography](#)



Francis Bashforth
January 8, 1819 –
February 13, 1912
[Biography](#)



Forest Ray Moulton
April 29, 1872 –
December 7, 1952
[Biography](#)

Cubic Polynomial Approximation

Want $P(a) = f(a)$, $P(p) = f(p)$, $P(q) = f(q)$, $P(b) = b$ where
 $a < p < q < b$

$$P(x) = f(a) \frac{(x-p)(x-q)(x-b)}{(a-p)(a-q)(a-b)} + f(p) \frac{(x-a)(x-q)(x-b)}{(p-a)(p-q)(p-b)} \\ + f(q) \frac{(x-a)(x-p)(x-b)}{(q-a)(q-p)(q-b)} + f(b) \frac{(x-a)(x-p)(x-q)}{(b-a)(b-p)(b-q)}$$

Adams-Bashforth Schemes;

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

$$y_{n+2} = y_{n+1} + h \left[\frac{3}{2}f(t_{n+1}, y_{n+1}) - \frac{1}{2}f(t_n, y_n) \right]$$

$$y_{n+3} = y_{n+2} + h \left[\frac{23}{12}f(t_{n+2}, y_{n+2}) - \frac{4}{3}f(t_{n+1}, y_{n+1}) + \frac{5}{12}f(t_n, y_n) \right]$$

$$y_{n+4} = y_{n+3} + h \left[\frac{55}{24}f(t_{n+3}, y_{n+3}) - \frac{59}{24}f(t_{n+2}, y_{n+2}) + \frac{37}{24}f(t_{n+1}, y_{n+1}) - \frac{3}{8}f(t_n, y_n) \right]$$

Adams–Moulton Methods are Similar

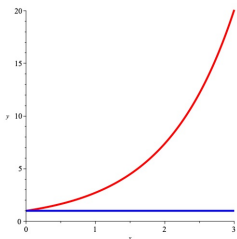
Taylor Series Approach

Choose Polynomial P which agrees with f at a and whose first few derivatives agree with the first few derivatives of f at a :

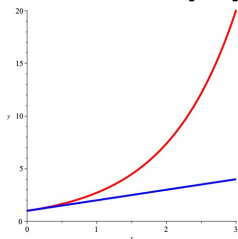
$$P(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2!}(x - a)^2 + \frac{f^{(3)}(a)}{3!}(x - a)^3 \dots$$

$$P(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x - a)^k$$

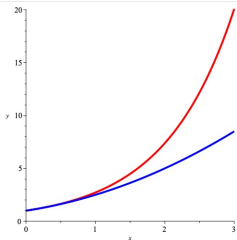
Taylor Series Approximation to e^x on $[0,3]$:



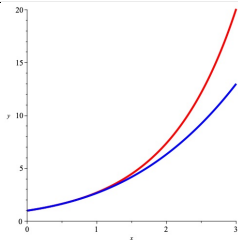
$$P(x) = 1$$



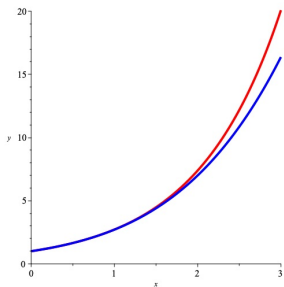
$$P(x) = 1 + x$$



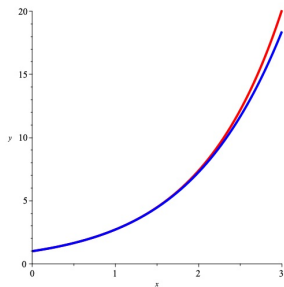
$$P(x) = 1 + x + \frac{x^2}{2}$$



$$P(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!}$$



$$P(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!}$$



$$P(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!}$$

Numerical Methods for Systems of First Order Equations

Write system

$$x' = F(t, x, y), x(t_0) = x_0$$

$$y' = G(t, x, y), y(t_0) = y_0$$

as $\mathbf{x}' = \mathbf{f}(t, \mathbf{x})$ with $\mathbf{x}(t_0) = \mathbf{x}_0$

$$\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}, \mathbf{f} = \begin{pmatrix} F \\ G \end{pmatrix}$$

Euler's Method ($x_{n+1} = x_n + hf_n$) becomes

$$\mathbf{x}_{n+1} = \mathbf{x}_n + h\mathbf{f}_n$$

In component form

$$\begin{pmatrix} x_{n+1} \\ y_{n+1} \end{pmatrix} = \begin{pmatrix} x_n \\ y_n \end{pmatrix} + h \begin{pmatrix} F(t_n, x_n, y_n) \\ G(t_n, x_n, y_n) \end{pmatrix}$$

Runge-Kutta for Systems

$$\mathbf{x}_{n+1} = \mathbf{x}_n + \frac{h}{6} [\mathbf{k}_{n1} + 2\mathbf{k}_{n2} + 2\mathbf{k}_{n3} + \mathbf{k}_{n4}]$$

where

$$\mathbf{k}_{n1} = \mathbf{f}(t_n, \mathbf{x}_n)$$

$$\mathbf{k}_{n2} = \mathbf{f}\left(t_n + \frac{h}{2}, \mathbf{x}_n + \frac{h}{2}\mathbf{k}_{n1}\right)$$

$$\mathbf{k}_{n3} = \mathbf{f}\left(t_n + \frac{h}{2}, \mathbf{x}_n + \frac{h}{2}\mathbf{k}_{n2}\right)$$

$$\mathbf{k}_{n4} = \mathbf{f}(t_n + h, \mathbf{x}_n + h\mathbf{k}_{n3})$$

Example

$$x' = x + y + t, \text{ with } x(0) = 1$$

$$y' = 4x - 2y, \text{ with } y(0) = 0$$

Euler's Method yields approximate values at

$t_n = 0.2, 0.4, 0.6, 0.8, 1.0$ with $h = 0.1$ of

$$\begin{pmatrix} 1.26 \\ 0.76 \end{pmatrix}, \begin{pmatrix} 1.7714 \\ 1.4824 \end{pmatrix}, \begin{pmatrix} 2.58991 \\ 2.3703 \end{pmatrix}, \begin{pmatrix} 3.82374 \\ 3.60413 \end{pmatrix}, \begin{pmatrix} 5.64246 \\ 5.38885 \end{pmatrix}$$

Runge-Kutta yields approximate values at

$t_n = 0.2, 0.4, 0.6, 0.8, 1.0$ with $h = 0.1$ of

$$\begin{pmatrix} 1.32489 \\ 0.75916 \end{pmatrix}, \begin{pmatrix} 1.9369 \\ 1.57999 \end{pmatrix}, \begin{pmatrix} 2.93459 \\ 2.66201 \end{pmatrix}, \begin{pmatrix} 4.48422 \\ 4.22784 \end{pmatrix}, \begin{pmatrix} 6.8444 \\ 6.56684 \end{pmatrix}$$

Exact Values are

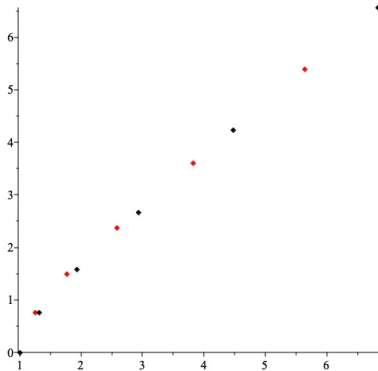
$$\begin{pmatrix} 1.32489 \\ 0.759546 \end{pmatrix}, \begin{pmatrix} 1.93692 \\ 1.58003 \end{pmatrix}, \begin{pmatrix} 2.93463 \\ 2.66208 \end{pmatrix}, \begin{pmatrix} 4.48430 \\ 4.22795 \end{pmatrix}, \begin{pmatrix} 6.84457 \\ 6.84457 \end{pmatrix}$$

$$x' = x + y + t, y' = 4x - 2y \text{ with } x(0) = 1, y(0) = 0$$

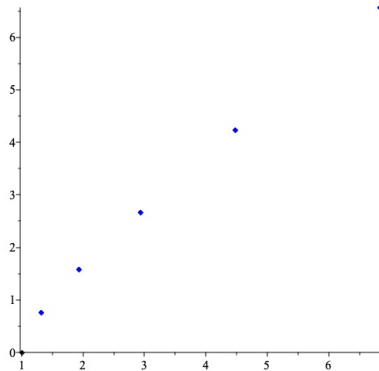
Exact Solution is

$$x(t) = e^{2t} + \frac{2}{9}e^{-3t} - \frac{t}{3} - \frac{2}{9}$$

$$y(t) = e^{2t} - \frac{8}{9}e^{-3t} = \frac{2t}{3} - \frac{1}{9}$$



Euler vs Exact



Runge-Kutta vs Exact

Next Time

**Power Series Solutions
of Differential Equations**

$$P_n(x) = \sum_{k=0}^n \frac{x^k}{k!}$$

n	$P_n(1)$
0	1.0
1	2.0
2	2.50000
3	2.666666667
4	2.708333333
5	2.716666667
6	2.718055556
7	2.718253968
8	2.718278770
9	2.718281526
10	2.718281801
11	2.718281826
12	2.718281828