

# Chapter 6

## Initial Value problem

### Picard's Method:

Consider the differential equation  $\frac{dy}{dx} = f(x, y)$  with initial condition  $y(x_0) = y_0$ . Integrating with respect to  $x$  we get

$$\int_{x_0}^{x_1} \frac{dy}{dx} dx = \int_{x_0}^{x_1} f(x, y) dx$$

$$\text{Or } y(x_1) - y(x_0) = \int_{x_0}^{x_1} dy = \int_{x_0}^{x_1} f(t, y(t)) dt$$

$$\text{Or } y(x) = y(x_0) + \int_{x_0}^x f(t, y(t)) dt$$

**Problem:** Solve the differential equation by Picard's method

$$\frac{dy}{dx} = y, \quad y(0) = 1$$

**Solution:** Here  $f(x, y) = y$

$$\varphi_1(x) = 1 + \int_0^x \varphi_0(t) dt = 1 + \int_0^x 1 dt = 1 + x$$

$$\varphi_2(x) = 1 + \int_0^x \varphi_1(t) dt = 1 + \int_0^x (1 + t) dt = 1 + x + \frac{x^2}{2}$$

$$\varphi_3(x) = 1 + \int_0^x \varphi_2(t) dt = 1 + \int_0^x \left(1 + t + \frac{t^2}{2}\right) dt = 1 + x + \frac{x^2}{2} + \frac{x^3}{6}$$

$$\text{Nth term is } \varphi_n(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots + \frac{x^n}{n!}$$

### Euler's method

In order to use Euler's Method to generate a numerical solution to an initial value problem of the form:  $y' = f(x, y)$  with  $y(x_0) = y_0$

We divide this interval into small subdivisions of length  $h$ . Then, using the initial condition as our starting point, we generate the rest of the solution by using the iterative formulas:

$$x_{n+1} = x_n + h \text{ and } y_{n+1} = y_n + h f(x_n, y_n)$$

**Problem:** Solve the initial value problem:  $y' = x + 2y$  with  $y(0) = 0$ , finding a value for the solution at  $x = 1$  and using steps of size  $h = 0.25$ .

**Solution:** The differential equation given tells us the formula for  $f(x, y)$  required by the Euler Method, namely:  $f(x, y) = x + 2y$

and the initial condition tells us the values of the coordinates of our starting point:  $x_0 = 0, y_0 = 0$ .

We now use the Euler method formulas to generate values for  $x_1$  and  $y_1$ .  $x_1 = x_0 + h$

Or:  $x_1 = 0 + 0.25$  So:  $x_1 = 0.25$

And the  $y$ -iteration formula, with  $n = 0$  gives us:

$$y_1 = y_0 + h f(x_0, y_0)$$

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

Or:  $y_1 = 0 + 0.25 (0 + 2 \times 0)$  so:  $y_1 = 0$

Summarizing, the second point in our numerical solution is:

- $x_1 = 0.25$
- $y_1 = 0$

We now move on to get the next point in the solution,  $(x_2, y_2)$ .

The  $x$ -iteration formula, with  $n=1$  gives us:  $x_2 = x_1 + h$

Or:  $x_2 = 0.25 + 0.25$  So:  $x_2 = 0.5$

And the  $y$ -iteration formula, with  $n = 1$  gives us:

$$y_2 = y_1 + h f(x_1, y_1)$$

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

Or:  $y_2 = 0 + 0.25 (0.25 + 2 \times 0)$  so:  $y_2 = 0.0625$

Summarizing, the third point in our numerical solution is:

- $x_2 = 0.5$
- $y_2 = 0.0625$

We now move on to get the fourth point in the solution,  $(x_3, y_3)$ .

The  $x$ -iteration formula, with  $n = 2$  give us:  $x_3 = x_2 + h$

Or:  $x_3 = 0.5 + 0.25$  so:  $x_3 = 0.75$

And the  $y$ -iteration formula, with  $n = 2$  give us:

$$y_3 = y_2 + h f(x_2, y_2)$$

Or:  $y_3 = y_2 + h (x_2 + 2y_2)$

or:  $y_3 = 0.0625 + 0.25 (0.5 + 2 \times 0.0625)$  so:  $y_3 = 0.21875$

Summarizing, the fourth point in our numerical solution is:

- $x_3 = 0.75$
- $y_3 = 0.21875$

We now move on to get the fifth point in the solution,  $(x_4, y_4)$ .

The  $x$ -iteration formula, with  $n = 3$  give us:  $x_4 = x_3 + h$

Or:  $x_4 = 0.75 + 0.25$  so:  $x_4 = 1$

And the  $y$ -iteration formula, with  $n = 3$  give us:

$$y_4 = y_3 + h f(x_3, y_3)$$

Or:  $y_4 = y_3 + h (x_3 + 2y_3)$

Or:  $y_4 = 0.21875 + 0.25 (0.75 + 2 \times 0.21875)$  so:  $y_4 = 0.515625$

Summarizing, the fourth point in our numerical solution is:

- $x_4 = 1$                        $y_4 = 0.515625$

We could summarize the **results** of all of our calculations in a tabular form, as follows:

| $n$ | $x_n$ | $y_n$    |
|-----|-------|----------|
| 0   | 0.00  | 0.000000 |
| 1   | 0.25  | 0.000000 |
| 2   | 0.50  | 0.062500 |
| 3   | 0.75  | 0.218750 |
| 4   | 1.00  | 0.515625 |

**Problem:** Find an approximate value of  $\int_5^8 6x^3 dx$  using Euler's method of solving an ordinary differential equation. Use a step size of  $h = 1.5$ .

**Solution:** Given  $\int_5^8 6x^3 dx$ , we can rewrite the integral as the solution of an ordinary differential equation

$$\frac{dy}{dx} = 6x^3, y(5) = 0$$

where  $y(8)$  will give the value of the integral  $\int_5^8 6x^3 dx$ .

$$\frac{dy}{dx} = 6x^3 = f(x, y), y(5) = 0$$

The Euler's method equation is  $y_{i+1} = y_i + f(x_i, y_i)h$

**Step 1:**  $i = 0, x_0 = 5, y_0 = 0, h = 1.5, x_1 = x_0 + h = 5 + 1.5 = 6.5$

$$\begin{aligned} y_1 &= y_0 + f(x_0, y_0)h \\ &= 0 + f(5, 0) \times 1.5 \\ &= 0 + (6 \times 5^3) \times 1.5 \\ &= 1125 \\ &\approx y(6.5) \end{aligned}$$

**Step 2:**  $i = 1, x_1 = 6.5, y_1 = 1125, x_2 = x_1 + h = 6.5 + 1.5 = 8$

$$\begin{aligned} y_2 &= y_1 + f(x_1, y_1)h \\ &= 1125 + f(6.5, 1125) \times 1.5 \\ &= 1125 + (6 \times 6.5^3) \times 1.5 \\ &= 3596.625 \\ &\approx y(8) \end{aligned}$$

Hence

$$\int_5^8 6x^3 dx = y(8) - y(5) \approx 3596.625 - 0 = 3596.625$$

**Problem:** Using Euler's Method solve the following differential equation in four steps  $\frac{dy}{dx} = x + y$ ,  $y(0) = 0$  choosing  $h=0.2$

**Solution:** Here  $\frac{dy}{dx} = x + y \Rightarrow f(x, y) = x + y$

As  $y(0) = 0$  so  $x_0 = 0$ ,  $y_0 = 0$  and  $h=0.2$

By Euler's method -

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

$$y_1 = y_0 + hf(x_0, y_0) \Rightarrow y_1 = y_0 + h(x_0, y_0)$$

$$y_1 = 0 + (0.2)(0 + 0) = 0 \Rightarrow y_1 = 0$$

$$(x_1 = x_0 + h = 0 + 0.2 = 0.2)$$

$$y_2 = y_1 + h(x_1 + y_1) = 0 + (0.2)(0.2 + 0) = 0.04$$

$$y_3 = y_2 + h(x_2 + y_2) = 0.04 + (0.2)(0.4 + 0.04) = 0.04 + 0.088 = 0.128$$

$$(x_2 = x_1 + h = 0.2 + 0.2 = 0.4)$$

$$y_4 = y_3 + h(x_3 + y_3) = 0.128 + (0.2)(0.6 + 0.128) = 0.128 + 0.1456 = 0.2736$$

**Improved Euler's method;** In order to minimize the error between the solution and its approximate solution, the improved Euler method was developed.

**Improved Euler's method:** The approximate solution

$Y_n = (y_1, y_2, y_3, \dots, y_n)$  is defined by

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

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

**Problem:** Find solution of the initial value problem  $y' = 2x + y$ ,  $y(0) = 1$ , on the interval  $0 \leq x \leq 0.4$  by using four equal subintervals.

**Solution:** Dividing the interval  $[0, 0.4]$  into four equal parts, we

get  $h = \frac{0.4 - 0}{4} = 0.1$ . Using  $f(x, y) = 2x + y$  and  $x_0 = 0$ ,  $y_0 = 1$ , the

required computation is conveniently arranged as follows:

**Euler's Method for  $y' = 2x + y$ ,  $y(0) = 1$**

| $x_n$ | $y_n$ | $y_n + 0.1(2x_n + y_n) = y_{n+1}$  |
|-------|-------|------------------------------------|
| 0     | 1.0   | $1.0 + 0.1[2(0) + 1.0] = 1.1$      |
| 0.1   | 1.1   | $1.1 + 0.1[2(0.1) + 1.1] = 1.23$   |
| 0.2   | 1.23  | $1.23 + 0.1[2(0.2) + 1.23] = 1.39$ |
| 0.3   | 1.39  | $1.39 + 0.1[2(0.3) + 1.39] = 1.59$ |
| 0.4   | 1.59  |                                    |

**Problem:** Use the improved Euler method with  $h = 0.1$  to estimate  $y(0.4)$ , if  $y' = 2x + y$ ,  $y(0) = 1$ . Compare the result with  $y(0.4) = 1.6755$ .

**Solution:** The computations are as follows:

### The Improved Euler Method

| $x_n$ | $y_n$ | $y_t = y_n$<br>$+0.1(2x_n + y_n)$ | $M = \frac{1}{2}[(2x_n + y_n)$<br>$+(2x_{n+1} + y_t)]$ | $y_{n+1} = y_n$<br>$+0.1M$ |
|-------|-------|-----------------------------------|--|----------------------------|
| 0     | 1     | 1.1                               | 1.15   | 1.115                      |
| 0.1   | 1.115 | 1.247                             | 1.481  | 1.263                      |
| 0.2   | 1.263 | 1.429                             | 1.846  | 1.448                      |
| 0.3   | 1.448 | 1.653                             | 2.250  | 1.673                      |
| 0.4   | 1.673 |                                   |  |                            |

Compared to the exact value of 1.6755, the percentage error is about 0.1% that the percentage error using the Euler method with  $h=0.1$  is 5.4%.

### Runge's Method (Second Order)

Euler's modified formula is

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

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

$$\text{as } y_{n+1} = y_n + hfn$$

$$\text{Let } k_1 = hf(x_n, y_n)$$

$$\& k_2 = hf(x_n + h, y_n + hf(x_n, y_n))$$

$$\Rightarrow k_2 = hf(x_n + h, y_n + k_1) \dots \dots \dots (1)$$

Putting the value of  $k_1$  &  $k_2$  we get

$$y_{n+1} = y_n + \frac{1}{2}(k_1 + k_2)$$

Runge's formula of order 2.

**Problem:** Apply Runge's formula of 2nd order to find approximate value of  $y$  when  $x = 1.1$ , given  $\frac{dy}{dx} = 3x + y^2$  and  $y = 1.2$  when  $x = 1$ .

**Solution:** Here, we have  $x_0 = 1$ ,  $y_0 = 1.2$ ,  $h = 0.1$

$$f(x, y) = 3x + y^2, f(x_0, y_0) = 3 \times 1 + (1.2)^2 = 4.44$$

$$k_1 = hf(x_0, y_0) = 0.1 \times 4.44 = 0.444$$

$$k_2 = hf(x_0 + h, y_0 + k_1) = 0.1(1.1, 1.2 + 0.444)$$

$$= 0.1f(1.1, 1.644)$$

$$= 0.1[3 \times 1.1 + (1.644)^2]$$

$$= 0.600$$

$$y_{n+1} = y_n + \frac{1}{2}(k_1 + k_2) = 1.2 + \frac{1}{2}(0.444 + 0.600) = 1.722$$

**Runge's formula (Third Order)**

$$y_1 = y_0 + \frac{1}{6}(k_1 + 4k_2 + k_3)$$

where,  $k_1 = hf(x_0, y_0), k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$

$$k_3 = hf(x_0 + h, y_0 + 2k_2 - k_1)$$

$$y_3 = y_0 + \frac{1}{6}(k_1 + 4k_2 + k_3)$$

**Problem:** Using Runge's formula (Third order) Solve the differential equation  $\frac{dy}{dx} = x - y$  such that  $y = 1$  when  $x = 1$  and find  $y(1.1)$ .

**Solution:**  $f(x, y) = x - y$ , here  $h = 0.1, x_0 = 1, y_0 = 1$

$$k_1 = hf(x_0, y_0) = 0.1(x - y) = 0.1(1 - 1) = 0$$

$$k_2 = hf\left[x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right]$$

$$= 0.1f\left[1 + \frac{0.1}{2}, 1 + \frac{0}{2}\right]$$

$$= (0.1)f(1.05, 1)$$

$$= (0.1)(1.05 - 1) = 0.005$$

$$k_3 = hf(x_0 + h, y_0 + 2k_2 - k_1)$$

$$= 0.1f[1 + 0.1, 1 + 2(0.005) - 0]$$

$$= (0.1)f(1.1, 1.01)$$

$$= (0.1) \times (1.1 - 1.01) = 0.009$$

$$y_1 = y_0 + \frac{1}{6}(k_1 + 4k_2 + k_3)$$

$$y_{1.0} = 1 + \frac{1}{6}[0 + 4(0.005) + 0.009]$$

$$= 1 + \frac{1}{6}[0.02 + 0.009] = 1 + \frac{1}{6}[0.029] = 1.004833$$

So  $y$  at  $x = 1.1$  is 1.004833.

**Runge-Kutta Formula (Fourth Order)**

Fourth order Runge-Kutta formula for solving the differential equation is

$$y = y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

where  $k_1 = hf(x_0, y_0)$      $k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$

$$k_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right), \quad k_4 = hf(x_0 + h, y_0 + k_3)$$

$$y = y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

**Remark:** Error in this formula is of order  $h^5$  with greater accuracy.

**Problem:** Apply Runge Kutta method of fourth order to solve  $5\frac{dy}{dx} = x^2 + y^2$ ,  $y(0) = 1$  and find  $y(0.2)$  taking  $h = 0.2$ .

**Solution:** We have  $5\frac{dy}{dx} = x^2 + y^2 \Rightarrow \frac{dy}{dx} = \frac{x^2 + y^2}{5}$

$$\Rightarrow f(x, y) = \frac{x^2 + y^2}{5}$$

Let  $h = 0.1$ ,  $x_0 = 0$ ,  $y_0 = 1$

$$k_1 = hf(x_0, y_0) = (0.1)f(0, 1) = (0.1) \left( \frac{0+1}{5} \right) = 0.02$$

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right) = (0.1)f\left(0 + \frac{0.1}{2}, 1 + \frac{0.02}{2}\right)$$

$$= (0.1)f(0.05, 1.01) = (0.1) \left[ \frac{(0.05)^2 + (1.01)^2}{5} \right] = 0.020452$$

$$\begin{aligned}
 k_3 &= hf \left( x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2} \right) \\
 &= (0.1)f \left( 0.05, 1 + \frac{0.020452}{2} \right) \\
 &= (0.1)f(0.05, 1.01) = (0.1) \left[ \frac{(0.05)^2 + (1.010226)^2}{5} \right] = 0.020461
 \end{aligned}$$

$$\begin{aligned}
 k_4 &= hf(x_0 + h, y_0 + k_3) = (0.1)f(0.1, 1.020461) \\
 &= (0.1) \left[ \frac{(0.1)^2 + (1.020461)^2}{5} \right] = 0.021027
 \end{aligned}$$

$$\begin{aligned}
 y(0.1) &= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\
 &= 1 + \frac{1}{6}(0.02 + 2(0.020452) + 2(0.020461) + 0.021027) \\
 &= 1 + 0.020476 = 1.020476
 \end{aligned}$$

so  $y(0.1) = 1.020476$  and  $h = 0.1$

To calculate  $y(0.2)$

$$\begin{aligned}
 k_1 &= hf(x_1, y_1) = (0.1)f(0.1, 1.020476) \\
 &= (0.1) \left( \frac{(0.1)^2 + (1.020476)^2}{5} \right) = 0.021027
 \end{aligned}$$

$$\begin{aligned}
 k_2 &= hf \left( x_1 + \frac{h}{2}, y_1 + \frac{k_1}{2} \right) = (0.1)f \left( 0.1 + \frac{0.1}{2}, 1.020476 + \frac{0.021027}{2} \right) \\
 &= (0.1)f(0.15, 1.030990) = (0.1) \left[ \frac{(0.15)^2 + (1.030990)^2}{5} \right] = 0.021709
 \end{aligned}$$

$$\begin{aligned}
 k_3 &= hf \left( x_1 + \frac{h}{2}, y_1 + \frac{k_2}{2} \right) \\
 &= (0.1) \left( 0.1 + \frac{0.1}{2}, 1.020476 + \frac{0.021709}{2} \right) \\
 &= (0.1)f(0.15, 1.031331) = (0.1) \left[ \frac{(0.15)^2 + (1.031331)^2}{5} \right] = 0.021723
 \end{aligned}$$

$$\begin{aligned}
 k_4 &= hf(x_1 + h, y_1 + k_3) = (0.1)f(0.1 + 0.1, 1.020476 + 0.021723) \\
 &= (0.1)f(0.2, 1.042199) \\
 &= (0.1) \left[ \frac{(0.2)^2 + (1.042199)^2}{5} \right] = 0.022524
 \end{aligned}$$

$$\begin{aligned}
 \text{so } y(0.2) &= y_1 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\
 &= 1.020476 + \frac{1}{6}(0.021027 + 2(0.021709) + 2(0.021723) + 0.022524) \\
 &= 1.020476 + 0.021736 = 1.042212
 \end{aligned}$$

**Problem:** Estimate  $y(1)$  if  $2yy' = x^2$  and  $y(0) = 2$  using Runge-Kutta method of fourth order by taking  $h = 0.5$ . Also compare the result with exact value.

**Solution:** Here  $h = 0.5$ ,  $x_0 = 0$ ,  $y_0 = 2$ ,  $f(x, y) = \frac{x^2}{2y}$ .

$$k_1 = hf(x_0, y_0) = (0.5) \left( \frac{0}{4} \right) = 0$$

$$k_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right) = (0.5)f(0.25, 2) = (0.5) \times \frac{(0.25)^2}{4} = 0.0078$$

$$\begin{aligned}
 k_3 &= hf\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right) \\
 &= (0.5)f(0.25, 2.0039) = \frac{(0.5) \times (0.25)^2}{2(2.0039)} = 0.0078
 \end{aligned}$$

$$\begin{aligned}
 k_4 &= hf(x_0 + h, y_0 + k_3) = (0.5)f(0 + 0.5, 2 + 0.0078) \\
 &= (0.5) \times \frac{(0.5)^2}{2(2.0078)} = 0.0311
 \end{aligned}$$

$$\begin{aligned}
 \text{so } y(0.5) &= y_0 + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\
 &= 2 + \frac{1}{6}[0 + 2(0.0078) + 2(0.0078) + 0.03] = 2.0104
 \end{aligned}$$

For second step,  $x = 0.5$ ,  $y(0.5) = 2.0104$

$$k_1 = hf(x_{0.5}, y_{0.5}) \\ = \frac{(0.5) \times (0.5)^2}{2(2.0104)} = 0.0311$$

$$k_2 = hf(0.75, 2.0156) = \frac{(0.5) \times (0.75)^2}{2(2.0156)} = 0.0698$$

$$k_3 = hf(0.75, 2.0349) = \frac{(0.5) \times (0.75)^2}{2(2.0349)} = 0.0691$$

$$k_4 = hf(1, 2.0691) = \frac{(0.5) \times (1)^2}{2(2.0691)} = 0.1208$$

According to Runge Kutta (Fourth order) formula

$$y(1) = y(0.5) + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \\ = 2.0104 + \frac{1}{6}[0.0311 + 0.1396 + 0.1382 + 0.1208] \\ = 2.0104 + 0.0716 = 2.082$$

**Exact value of y (1):** Integrating  $2yy^1 = x^2$  we get

$$y^2 = \frac{x^3}{3} + C$$

when  $x = 0$  and  $y = 2$ ,  $u = 0 + c$

$$\Rightarrow c = 4$$

So putting  $x=1$ , we get

$$y^2(1) = \frac{1}{3} + 4 \Rightarrow y^2(1) = \frac{13}{3}$$

$$\Rightarrow y(1) = 2.08166 \text{ exact value}$$

Calculated value 2.082

### Runge - Kutta Method for simultaneous 1st order Differential Equation.

**Problem:** Find  $y(0.1)$ ,  $z(0.1)$  from equation

$$\frac{dy}{dx} = x + z$$

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

$y(0) = 2$ ,  $z(0) = 1$  using Runge - Kutta method of fourth order.

**Solution:** We have,  $\frac{dy}{dx} = x + z$ ,  $\frac{dz}{dx} = x - y^2$

So,  $f_1(x, y, z) = x + z$ ,  $f_2(x, y, z) = x - y^2$

$$x_0 = 0, y_0 = 2, z_0 = 1, h = 0.1$$

We use,

$$k_1 = hf_1(x_0, y_0, z_0)$$

$$l_1 = hf_2(x_0, y_0, z_0)$$

$$k_2 = hf_1\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}, z_0 + \frac{l_1}{2}\right)$$

$$l_2 = hf_2\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}, z_0 + \frac{l_1}{2}\right)$$

$$k_3 = hf_1\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}, z_0 + \frac{l_2}{2}\right)$$

$$l_3 = hf_2\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}, z_0 + \frac{l_2}{2}\right)$$

$$k_4 = hf_1(x_0 + h, y_0 + k_3, z_0 + l_3)$$

$$l_4 = hf_2(x_0 + h, y_0 + k_3, z_0 + l_3)$$

$$\Delta y = \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)$$

$$\Delta z = \frac{1}{6}(l_1 + 2l_2 + 2l_3 + l_4)$$

$$\begin{aligned} k_1 &= (0.1)f_1(0, 2, 1) \\ &= (0.1)(0+1)=0.1 \end{aligned}$$

$$\begin{aligned} l_1 &= (0.1)f_2(0, 2, 1) \\ &= (0.1)(0-2^2)=-0.4 \end{aligned}$$

$$k_2 = (0.1)f_1(0.05, 2.05, 0.81) \\ = (0.1)(0.05 + 0.81) = 0.085$$

$$l_2 = (0.1)f_2(0.05, 2.05, 0.8) \\ = (0.1)(0.05 - (2.05)^2) = -0.41525$$

$$k_3 = (0.1)f_1(0.05, 2.0425, 0.79238) \\ = (0.1)(0.05 + 0.79238) = 0.084238$$

$$l_3 = (0.1)f_2(0.05, 2.0425, 0.79238) \\ = (0.1)[(0.05 - (2.0425)^2)] = -0.4122$$

$$k_4 = (0.1)f_1(0.1, 2.084238, 0.5878) \quad l_4 = (0.1)[0.1 - (2.084238)^2] \\ = (0.1)(0.1 + 0.5878) = 0.06878 \quad = -0.42214$$

$$\text{so } y_1 = 2 + \frac{1}{6}[0.1 + 2(0.085 + 0.084238) + 0.06878] = 2.0845$$

$$z_1 = 1 + \frac{1}{6}[-0.4 - (0.41525 + 0.4122) \times 2 - 0.4244] \\ = 0.5868$$

so  $y(0.1) = 2.0845$  and  $z(0.1) = 0.5868$ .

### Exercise

1. Using Picard's approximation, obtain a solution upto fifth approximation of the equation  $y' = y + x$ ,  $y(0) = 1$ . Compare your answer by finding exact solution.
2. Solve  $y' = y$ ,  $y(0) = 1$  by Picard's method & compare the solution with exact solution.
3. Use Picard's method to obtain a solution upto 3<sup>rd</sup> order approximation of the equation  $y' = 1 + y^2$ ,  $y(0) = 0$ .

**Exercise**

4. Solve  $y' = y - \frac{2x}{y}$ ,  $y(0) = 1$ ,  $h = .1$  for  $0 \leq x \leq .2$

Using (i) Euler's method (ii) Improved Euler's method

Apply the Euler method to approximate the indicated value of the solution function.

5.  $y' = x+y$ ,  $y(0) = 1$ , Find  $y(1)$ , using  $h=.1$

6.  $y' = 1-y$ ,  $y(0) = 0$ , Find  $y(.3)$ , using  $h=.1$

7.  $y' = x^3+y$ ,  $y(0) = 1$ . Find  $y(0.02)$ , using  $h=.01$

8.  $y' = x^2+y$ ,  $y(0) = 1$ , Find  $y(0.02)$ , using  $h = .01$

Apply the improved Euler method to approximate the indicated value of the solution function in following problems.

9.  $y' = x^2+y$ ,  $y(0) = 1$ , Find  $y(0.02)$ , using  $h = .01$

10.  $y' = x+y$ ,  $y(0) = 1$ , Find  $y(0.3)$ , using  $h=.1$

11.  $y' = x+y^2$ ,  $y(0) = 1$ , Find  $y(0.5)$ , using  $h=.1$

Given the initial-value problems, use the Runge Kutta method with  $h = 0.1$  to obtain four decimal-place approximation to the indicated value.

12.  $y' = x^2-y$ ,  $y(0) = 1$ ;  $y(0.1)$ ,  $y(0.2)$

13.  $y' = x^2+y^2$ ,  $y(1) = 1.5$ ;  $y(1.2)$

14.  $y' = x+y^2$ ,  $y(0) = 1$ ;  $y(0.2)$