

CHAPTER-VI

Numerical Solution of Ordinary Differential Equations

6.1 Introduction

Differential equations are equations composed of an unknown function and its derivatives. The following are examples of differential equations:

$$\frac{dv}{dt} = g - \frac{c}{m} v \quad (6.1a)$$

$$m \frac{d^2 x}{dt^2} + c \frac{dx}{dt} + kx = 0 \quad (6.1b)$$

Differential equations can be classified as *ordinary differential equations* (ODE) or *partial differential equations* (PDE). ODEs are equations in which the function involves *one* independent variable. PDE's involve functions two or more variables. Both Eq.(6.1a) and Eq.(6.1b) are ordinary differential equations. Differential equations are also classified as to their order. For Eq.(6.1a) is a first-order equation because the highest derivative is a first derivative. A second order equation includes a second derivative, as in Eq. (6.1b) above. Similarly, an n^{th} order equation includes an n^{th} derivative.

This chapter is devoted to solving ordinary differential equations of the form

$$\frac{dy}{dx} = f(x, y) \quad (6.2)$$

One-step Runge-Kutta (RK) methods can be generally expressed as

$$y_{i+1} = y_i + \phi h \quad (6.3)$$

According to this equation, the slope estimate of ϕ is used to extrapolate from an old value y_i to new value y_{i+1} over a distance h . This formula can be applied step by step to compute values of y . The simplest approach is to use the differential equation to estimate the slope in the form of first derivative at x_i .

6.2 Euler's Method

The first derivative provides a direct estimate of the slope at x_i . That is,

$$\phi = f(x_i, y_i) \quad (6.4)$$

where $f(x_i, y_i)$ is the differential equation evaluated at x_i and y_i . This estimate can be substituted into Eq. (6.3):

$$y_{i+1} = y_i + f(x_i, y_i) h \quad (6.5)$$

This formula is referred to as *Euler's method*.

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Student Solutions Manual, A Modern Introduction to Differential Equations Henry J. Ricardo, 2009-03-03 Student Solutions Manual A Modern Introduction to Differential Equations **An Introduction to Ordinary Differential Equations** Shepley L. Ross, 1981-03 *Introduction to Ordinary Differential Equations with Mathematica®* Alfred Gray, Mike Mezzino, Mark Pinsky, 1998-06-01 The purpose of this companion volume to our text is to provide instructors and eventually students with some additional information to ease the learning process while further documenting the implementations of Mathematica and ODE. In an ideal world this volume would not be necessary since we have systematically worked to make the text unambiguous and directly useful by providing in the text worked examples of every technique which is discussed at the theoretical level. However in our teaching we have found that it is helpful to have further documentation of the various solution techniques introduced in the text. The subject of differential equations is particularly well suited to self study since one can always verify by hand calculation whether or not a given proposed solution is a bona fide solution of the differential equation and initial conditions. Accordingly we have not reproduced the steps of the verification process in every case rather content with the illustration of some basic cases of verification in the text. As we state there students are strongly encouraged to verify that the proposed solution indeed satisfies the requisite equation and supplementary conditions.

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