

SAMPLE Solution

2.4-3. Apply Euler's Method twice to evaluate $y(1/2)$, first with $h=0.25$ and second with $h=0.1$. Compare the approximations with the exact value.

$$\begin{cases} y' = y + 1 \\ y(0) = 1 \end{cases}$$

Exact solution $y(x) = 2e^x - 1$

Derivation:

$$y' - y = 1 \quad \text{standard linear form}$$

$$\frac{(e^{-x}y)'}{e^{-x}} = 1 \quad \begin{array}{l} \text{Replace LHS by integrating factor} \\ \text{fraction } (Qy)'/Q; Q = e^{\int (-1)dx} = e^{-x}. \end{array}$$

$$(e^{-x}y)' = e^{-x} \quad \text{Quadrature preparation.}$$

$$e^{-x}y = -e^{-x} + c \quad \text{Apply quadrature}$$

$$y = -1 + ce^x \quad \text{General solution}$$

$$y = -1 + 2e^x \quad \text{Evaluate } c=2 \text{ from } y(0)=1.$$

Ans check: problem 2.4-3 p 119 E & P.

Comparison Table

| $y(1/2), h=0.25$ | $y(1/2), h=0.1$ | $y(1/2), \text{Exact}$ |
|------------------|-----------------|------------------------|
| 2.1250 | 2.22102 | 2.297442542 |

Data extracted from Dot Tables in maple worksheet appendix.
Answers match the textbook answers.

Hand solution steps 2.4-3

$$h=0.25 \quad y' = y+1, \quad y(0)=1$$

$$f(x, y) = y + 1$$

$$x_0 = 0, \quad y_0 = 1$$

$$\begin{aligned}y &= y_0 + h f(x_0, y_0) \\&= 1 + 0.25 (y_0 + 1) \\&= 1.5\end{aligned}$$

$$\text{Dots}[2] = [0.25, 1.5]$$

RHS of $y' = f(x, y)$

From $y(0) = 1$

Euler algorithm

Line 2 of Dots table, $h=0.25$

Ans check: matches Dots Table in Maple worksheet appendix.

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

$$x_0 = 0, \quad y_0 = 1, \quad h = 0.1 \quad \text{From } y(0) = 1$$

$$\begin{aligned}y &= y_0 + h f(x_0, y_0) \\&= y_0 + h (y_0 + 1) \\&= 1 + 2h \\&= 1.2\end{aligned}$$

$$\text{Dots}[1] = [0.1, 1.2]$$

Line 2 of Dots table for $h=0.1$

Graphics 2.4-3

See the maple worksheet appendix

Maple Worksheet Appendix

2.4-3 Edwards and Penney

```

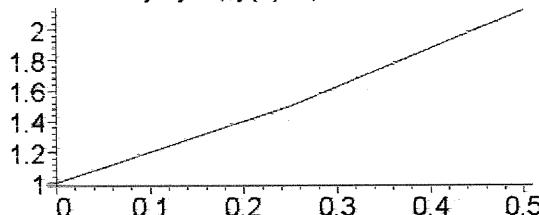
[> # 2.4-3(h=0.25) Euler. Group 1, initialize.
f:=unapply(y+1,(x,y)):
x0:=0: y0:=1: h:=0.25: Dots1:=[x0,y0]:
[> # Group 2, repeat 2 times. Euler's method
Y:=y0+h*f(x0,y0);
x0:=x0+h:y0:=Y:Dots1:=Dots1,[x0,y0];
Y := 2.1250
Dots1 := [0, 1], [.25, 1.50], [.50, 2.1250]

```

```

[> # Group 3, plot.
plot([Dots1],title="y'=y+1, y(0)=1, h=0.25");
y'=y+1, y(0)=1, h=0.25

```



```
> # 2.4-3(h=0.1) Euler. Group 1, initialize.
```

```
f:=unapply(y+1,(x,y)):
x0:=0: y0:=1: h:=0.1: Dots2:=[x0,y0]:
```

```
[> # Group 2, repeat 5 times. Euler's method
```

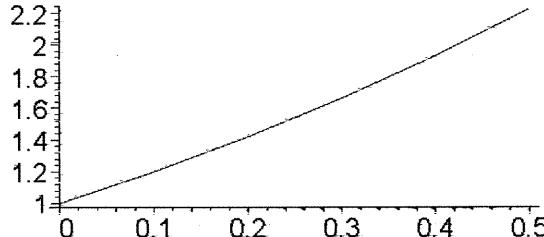
```
Y:=y0+h*f(x0,y0);
x0:=x0+h: y0:=Y: Dots2:=Dots2,[x0,y0];
Y := 2.22102
```

$$Y := 2.22102$$

```
Dots2 := [0, 1], [.1, 1.2], [.2, 1.42], [.3, 1.662], [.4, 1.9282], [.5, 2.22102]
```

```
[> # Group 3, plot.
```

```
plot([Dots2],title="y'=y+1, y(0)=1, h=0.21");
y'=y+1, y(0)=1, h=0.21
```



```
[> # Exact solution at x=1/2
```

```
exacty:=unapply(2*exp(x)-1,x): evalf(exacty(1/2));
```

$$2.297442542$$

```
[> plot(exacty(x),x=0..5); # plot matches one above - not printed here to save
# paper and pdf file size = 6B6
```