Math 2250 Maple Project 3: Numerical Methods August 2006

Due date: See the internet due dates. Maple lab 3 has six problems L3.1, L3.2, L3.3, L3.4, L3.5, L3.6. References: Code in maple appears in 2250mapleL3-F2006.txt at URL http://www.math.utah.edu/~gustafso/. This document: 2250mapleL3-F2006.pdf. Other related and required documents are available at the web site:

- Report details on 2.4,2.5,2.6 prob 6
- Report details on 2.4,2.5,2.6 prob 12
- Numerical Solution of First Order DE (typeset, 19 pages, 220k pdf)
- Sample Report for 2.4-3 (pdf 3 pages, 350k)
- Numerical DE coding hints, TEXT Document (1 pages, 2k)
- Sample maple code for Euler, Heun, RK4 (maple worksheet)
- Sample maple code for exact/error reporting (maple worksheet)

Problem L3.1. (E & P Exercise 2.4-6)

The actual solution of y' = -2xy, y(0) = 2 is $y = 2e^{-x^2}$. Apply Euler's method to produce two dot tables, as follows. The first has three row, h = 0.25. The second has six rows, h = 0.1. Reproduce the table below and fill in the missing values. Follow the sample report for Exercise 2.4-3

http://www.math.utah.edu/~gustafso/2250SampleProblem2.4-3.pdf

but exclude derivation and answer check of the actual symbolic solution. Hand written work includes a check of row 2 of the dot table (x = 0.1 or x = 0.25 only).

| h | actual $y(.5)$ | approx $y(.5)$ |
|------|----------------|----------------|
| 0.25 | 1.558 | 1.750 |
| 0.1 | 1.558 | |

Problem L3.2. (E & P Exercise 2.5-6)

The actual solution of y' = -2xy, y(0) = 2 is $y = 2e^{-x^2}$. Apply Heun's method (Improved Euler) to produce one dot table of six rows, h = 0.1. Reproduce the table below. Follow the sample report for Exercise 2.4-3 as in problem L3.1 above. Hand written work includes a check of row 2 of the dot table (x = 0.1 only).

| x | 0.0 | 0.1 | 0.2 | 0.3 | 0.4 | 0.5 |
|---------------|-------------|-------------|-------------|-------------|-------------|-------------|
| actual $y(x)$ | 2.000000000 | 1.980099667 | 1.921578878 | 1.827862371 | 1.704287578 | 1.557601566 |
| approx $y(x)$ | 2.000 | 1.9800 | 1.9214 | 1.8276 | 1.7041 | 1.5575 |

Problem L3.3. (E & P Exercise 2.6-6)

The actual solution of y' = -2xy, y(0) = 2 is $y = 2e^{-x^2}$. Apply the RK4 method to produce one dot table of three rows, h = 0.25. Reproduce the table below. Follow the sample report for Exercise 2.4-3 as in problem L3.1 above. Exclude the hand check of row 2 of the dot table, because the computer work is more reliable.

| x | 0.00 | 0.25 | 0.50 |
|---------------|-------------|---------------------|-------------|
| actual $y(x)$ | 2.000000000 | 1.878826126 | 1.557601566 |
| approx $y(x)$ | 2.00000 | $1.87882 \ 1.55759$ | |

Problem L3.4. (E & P Exercise 2.4-12)

The actual solution of $y' = \frac{1}{2}(y-1)^2$, y(0) = 2 is $y = \frac{x-4}{x-2}$. Apply Euler's method to produce two dot tables, as follows. The first has 101 rows, h = 0.01. The second has 201 rows, h = 0.005. Do not print the dot tables, just print the computer code that made them. Reproduce the table below and fill in the missing values. Follow the sample report for Exercise 2.4-3

http://www.math.utah.edu/~gustafso/2250SampleProblem2.4-3.pdf

but exclude derivation and answer check of the actual symbolic solution. Hand written work includes a check of row 2 of the first dot table (x = 0.01 only). Don't hand-check the second dot table. For the percentage error with h = 0.005, use the equation

| x | 0.0 | 0.2 | 0.4 | 0.6 | 0.8 | 1.0 |
|-----------------------|---------|---------|---------|---------|---------|---------|
| y-approx, $h = 0.01$ | 2.0000 | 2.1105 | 2.2483 | 2.4250 | 2.6597 | 2.9864 |
| y-approx, $h = 0.005$ | 2.0000 | 2.1108 | 2.2491 | 2.4268 | 2.6597 | 2.9931 |
| actual $y(x)$ | 2.0000 | 2.1111 | 2.2500 | 2.4286 | 2.6597 | 3.0000 |
| Error(approx,actual) | 0.0000% | 0.0147% | 0.0400% | 0.0012% | 0.2619% | 0.2305% |

| Frank(approx actual) = 100. | approx - actual | |
|------------------------------------|-----------------|--|
| $Error(approx, actual) = 100^{-1}$ | actual | |

Problem L3.5. (E & P Exercise 2.5-12)

The actual solution of $y' = \frac{1}{2}(y-1)^2$, y(0) = 2 is $y = \frac{x-4}{x-2}$. Apply Heun's method to produce two dot tables, as follows. The first has 101 rows, h = 0.01. The second has 201 rows, h = 0.005. Do not print the dot tables, just print the computer code that made them. Reproduce the table below. Follow the sample report for Exercise 2.4-3 as in problem L3.4 above. Hand written work includes a check of row 2 of the first dot table (x = 0.01 only). Don't hand-check the second dot table.

| x | 0.0 | 0.2 | 0.4 | 0.6 | 0.8 | 1.0 |
|-----------------------|----------|----------|----------|----------|----------|----------|
| y-approx, $h = 0.01$ | 2.00000 | 2.11111 | 2.25000 | 2.42856 | 2.66664 | 2.99995 |
| y-approx, $h = 0.005$ | 2.00000 | 2.11111 | 2.25000 | 2.42857 | 2.66666 | 2.99999 |
| actual $y(x)$ | 2.00000 | 2.11111 | 2.25000 | 2.42857 | 2.66667 | 3.00000 |
| Error(approx,actual) | 0.00000% | 0.00005% | 0.00000% | 0.00006% | 0.00012% | 0.00033% |

Problem L3.6. (E & P Exercise 2.6-12)

The actual solution of $y' = \frac{1}{2}(y-1)^2$, y(0) = 2 is $y = \frac{x-4}{x-2}$. Apply the RK4 method to produce two dot tables, as follows. The first has 101 rows, h = 0.01. The second has 201 rows, h = 0.005. Do not print the dot tables, just print the computer code that made them. Reproduce the table below. Follow the sample report for Exercise 2.4-3 as in problem L3.4 above. Hand written work excludes dot table checks, because the computer code is more reliable.

| x | 0.0 | 0.2 | 0.4 | 0.6 | 0.8 | 1.0 |
|-----------------------|-----------|-----------|-----------|-----------|-----------|-----------|
| y-approx, $h = 0.01$ | 2.000000 | 2.111110 | 2.249998 | 2.428566 | 2.666653 | 2.999963 |
| y-approx, $h = 0.005$ | 2.000000 | 2.111111 | 2.250000 | 2.428571 | 2.666666 | 2.999998 |
| actual $y(x)$ | 2.000000 | 2.111111 | 2.250000 | 2.428571 | 2.666667 | 3.000000 |
| Error(approx,actual) | 0.000000% | 0.000000% | 0.000000% | 0.000018% | 0.000025% | 0.000067% |

End of Maple Lab 3: Numerical Methods.