

Question bank

Module - 05

17. Employ Taylor's series method to obtain approximate value of y at $x=0.2$ for $\frac{dy}{dx} = 2y + 3e^x$, $y(0)=0$.

Given: $\frac{dy}{dx} = 2y + 3e^x$ — (1)
 $x_0 = 0$
 $y(0) = 0$

$$y' = 2y_0 + 3e^x$$
$$y'(0) = 2(0) + 3e^0$$

$$y'(0) = 3$$

$$y'' = 2y' + 3e^x$$
$$y''(0) = 2(3) + 3e^0$$

$$y''(x_0) = 6 + 3$$

$$y''(x_0) = 9$$

$$y''' = 2y'' + 3e^x$$

$$y'''(x_0) = 2(9) + 3e^0$$
$$= 18 + 3$$

$$y'''(x_0) = 21$$

$$y(x) = y(x_0) + (x-x_0)y'(x_0) + \frac{(x-x_0)^2}{2!}y''(x_0) + \frac{(x-x_0)^3}{3!}y'''(x_0)$$

$$y(0.2) = 0 + (0.2-0)3 + \frac{(0.2-0)^2}{2}(9) + \frac{(0.2-0)^3}{3 \times 2 \times 1}(21)$$

$$y(0.2) = 0.808$$

∴ The value of y at $x=0.2$ is 0.808

2) Solve $\frac{dy}{dx} = e^x - y^2$ with the initial Condition $y(0)=1$ using Taylor series method to evaluate $y(0.2)$

Given: $\frac{dy}{dx} = e^x - y^2$

$x_0 = 0$

$y_0 = 1$

$y' = e^x - y^2$

$y'(x_0) = e^{(0)} - (1)^2$

$y'(x_0) = 0$

$y'' = e^x - 2y \cdot y'$

$y''(x_0) = e^{(0)} - 2y(0) \cdot y'(0)$

$= e^{(0)} - 2(1) \cdot (0)$

$y''(x_0) = 1$

$y''' = e^x - 2(y \cdot y'' + y' \cdot y')$

$y'''(0) = e^{(0)} - 2(y(0) \cdot y''(0) + y'(0) \cdot y'(0))$

$= e^0 - 2(1(1) + (0)(0))$

$= 1 - 2$

$y'''(0) = -1$

$y^{(4)} = e^x - 2(y \cdot y''' + y'' \cdot y' + y' \cdot y'' + y' \cdot y'')$

$y^{(4)}(0) = e^{(0)} - 2(1(-1) + 1(0) + (0)(1) + (0)(1))$

$= 1 - 2(-1)$

$= 1 + 2$

$y^{(4)}(0) = 3$

$$y(x) = y(x_0) + (x-x_0)y'(x_0) + \frac{(x-x_0)^2}{2!}y''(x_0) + \frac{(x-x_0)^3}{3!}y'''(x_0) + \frac{(x-x_0)^4}{4!}y^{(4)}(x_0)$$

$$= 1 + (0.2-0)0 + \frac{(0.2-0)^2}{2 \times 1}(1) + \frac{(0.2-0)^3}{3 \times 2 \times 1}(-1) + \frac{(0.2-0)^4}{4 \times 3 \times 2 \times 1}(3)$$

$y(0.2) = 1.01866$

$\therefore$ The value of y at $x=0.2$ is 1.01866

3) By using modified Euler's method, obtain solution of the equation $\frac{dy}{dx} = x + \sqrt{y}$ with initial condition $y=1$ at $x=0$ for the range $0 \leq x \leq 0.4$ with step size of 0.2

Given: $\frac{dy}{dx} = x + \sqrt{y} = F(x, y)$

$x_0 = 0$, $y_0 = 1$, $h = 0.2$

When $y \geq 0$ $|\sqrt{y}| = \sqrt{y}$

Euler's Formula

at $x = 0.2$

$$\begin{aligned} y_1^{(0)} &= y_0 + h F(x_0, y_0) \\ &= 1 + 0.2 (x_0 + \sqrt{y_0}) \\ &= 1 + 0.2 (0 + \sqrt{1}) \end{aligned}$$

$$\boxed{y_1^{(0)} = 1.2}$$

From modified Euler formula

$$\begin{aligned} y_1^{(1)} &= y_0 + h/2 [F(x_0, y_0) + F(x_1, y_1^{(0)})] \\ &= 1 + \frac{0.2}{2} [1 + (x_1 + \sqrt{y_1^{(0)}})] \\ &= 1 + 0.1 [1 + (0.2 + \sqrt{1.2})] \end{aligned}$$

$$\boxed{y_1^{(1)} = 1.2295}$$

$$\begin{aligned} y_1^{(2)} &= y_0 + h/2 [F(x_0, y_0) + F(x_1, y_1^{(1)})] \\ &= 1 + \frac{0.2}{2} [1 + (0.2 + \sqrt{1.2295})] \end{aligned}$$

$$\boxed{y_1^{(2)} = 1.2308}$$

hence $y(0.2) = 1.2308$

Euler's Formula

at $x=0.4$

$$y_1^{(0)} = y_0 + h f(x_0, y_0)$$

$$= 1 + 0.2 (0 + \sqrt{1})$$

$$= 1 + 0.2 (1)$$

$$\boxed{y_1^{(0)} = 1.2}$$

From modified Euler formula

$$y_1^{(1)} = y_0 + \frac{h}{2} [f(x_0, y_0) + f(x_0, y_1^{(0)})]$$

$$= 1 + \frac{0.2}{2} (1 + (x_1 + \sqrt{y_1^{(0)}}))$$

$$= 1 + 0.1 (1 + (0.4 + \sqrt{1.2}))$$

$$\boxed{y_1^{(1)} = 1.2495}$$

$$y_1^{(2)} = y_0 + \frac{h}{2} (f(x_0, y_0) + f(x_1, y_1^{(1)}))$$

$$= 1 + \frac{0.2}{2} (1 + (x_1 + \sqrt{y_1^{(1)}}))$$

$$= 1 + 0.1 (1 + (0.4 + \sqrt{1.2495}))$$

$$\boxed{y_1^{(2)} = 1.2517}$$

4) By using modified Euler's method, Examine $y(0.2)$ taking

$$h=0.1 \quad \frac{dy}{dx} = \frac{y-x}{y+x}, \text{ with } y(0)=1$$

$$\text{Given: } \frac{dy}{dx} = \frac{y-x}{y+x} \quad \text{Eq.}$$

$$\frac{dy}{dx} \text{ comparing with } f(x, y)$$

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

$$x_1 = x_0 + h = 0 + 0.1 = 0.1$$

$$x_2 = x_1 + h = 0.1 + 0.1 = 0.2$$

From Euler's formula

$$y_1^{(0)} = y_0 + h f(x_0, y_0)$$

$$= 1 + (0.1) \left[\frac{y_0 - x_0}{y_0 + x_0} \right]$$

$$= 1 + 0.1 \left[\frac{1-0}{1+0} \right]$$

$$\boxed{y_1^{(0)} = 1.1}$$

$$y_1^{(1)} = y_0 + h/2 (f(x_0, y_0) + f(x_1, y_1^{(0)}))$$

$$= 1 + 0.1/2 \left(1 + \frac{y_1^{(0)} - x_1}{y_1^{(0)} + x_1} \right)$$

$$= 1 + 0.05 \left(1 + \frac{1.1 - 0.1}{1.1 + 0.1} \right)$$

$$\boxed{y_1^{(1)} = 1.0916}$$

$$y_1^{(2)} = y_0 + h/2 (f(x_0, y_0) + f(x_1, y_1^{(1)}))$$

$$= 1 + 0.1/2 \left(1 + \frac{y_1^{(1)} - x_1}{y_1^{(1)} + x_1} \right)$$

$$= 1.05 \left(1 + \frac{1.0916 - 0.1}{1.0916 + 0.1} \right)$$

$$\boxed{y_1^{(2)} = 1.0916}$$

when $x = 0.2$

From Euler's formula

$$y_2^{(0)} = y_1 + h f(x_1, y_1)$$

$$= 1.0916 + 0.1 \left[\frac{y_1 - x_1}{y_1 + x_1} \right] \Rightarrow 1.0916 + 0.1 \left[\frac{1.0916 - 0.1}{1.0916 + 0.1} \right] \Rightarrow \boxed{y_2^{(0)} = 1.174}$$

From modified Euler's formula

$$f(x_1, y_1) = 0.8321$$

$$\begin{aligned} y_2^{(1)} &= y_1 + h/2 [f(x_1, y_1) + f(x_2, y_2^{(0)})] \\ &= 1.0916 + \frac{0.1}{2} [0.8321 + \left[\frac{1.09174 - 0.2}{1.174 + 0.2} \right]] \end{aligned}$$

$$\boxed{y_2^{(1)} = 1.1686}$$

$$\begin{aligned} y_2^{(2)} &= y_1 + h/2 [f(x_1, y_1) + f(x_1, y_2^{(1)})] \\ &= 1.0916 + \frac{0.1}{2} \left[0.8321 + \left[\frac{y_2^{(1)} - x_2}{y_2^{(1)} + x_2} \right] \right] \\ &= 1.0916 + 0.05 \left[0.8321 + \frac{1.1686 - 0.2}{1.1686 + 0.2} \right] \end{aligned}$$

$$\boxed{y_2^{(2)} = 1.1686}$$

5) using the Runge-kutta method of order four, find y at $x=0.2$ given that $\frac{dy}{dx} = x+y$, $y=1$ when $x=0$

$$\text{Given: } \frac{dy}{dx} = x+y$$

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

$$h = 0.2$$

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

$$k_1 = h f(x_0, y_0)$$

$$k_1 = 0.2 (x_0 + y_0)$$

$$k_1 = 0.2 (0 + 1)$$

$$\boxed{k_1 = 0.2}$$

$$k_2 = h f(x_0 + h/2, y_0 + k_1/2)$$

$$k_2 = 0.2 f\left(0 + \frac{0.2}{2}, 1 + \frac{0.2}{2}\right)$$

$$= 0.2 f(0.1, 1.1)$$

$$= 0.2 (x_1 + y_1)$$

$$k_2 = 0.2 (0.1 + 1.1)$$

$$\boxed{k_2 = 0.24}$$

$$\begin{aligned}
 K_2 &= h f(x_0 + h/2, y_0 + K_1/2) \\
 &= 0.2 f(0 + 0.1, 1 + \frac{0.24}{2}) \\
 &= 0.2 f(0.1, 1.12)
 \end{aligned}$$

$$K_2 = 0.2 (0.1 + 1.12)$$

$$K_2 = 0.244$$

$$\begin{aligned}
 K_4 &= h f(x_0 + h, y_0 + K_3) \\
 &= 0.2 f(0 + 0.2, 1 + 0.244) \\
 &= 0.2 f(0.2, 1.244) \\
 &= 0.2 [0.2 + 1.244]
 \end{aligned}$$

$$K_4 = 0.2888$$

From RK method

$$y_1 = y_0 + \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4]$$

$$= 1 + \frac{1}{6} [0.2 + 2(0.24) + 2(0.244) + 0.2888]$$

$$= 1 + \frac{1}{6} [1.4568]$$

$$y_1 = 1.2428$$

$\therefore$ Value of y at $x=0.2$ is 1.2428

6) Using the Runge Kutta method of order 4, Find $y(0.2)$

given that $\frac{dy}{dx} = 3x + \frac{y}{2}$, $y(0)=1$

$$\text{Given; } \frac{dy}{dx} = 3x + y/2$$

$$f(x, y) = 3x + y/2$$

$$x_0 = 0 \quad y_0 = 1 \quad h = 0.2$$

$$K_1 = h f(x_0, y_0)$$

$$= 0.2 (3x_0 + y_0/2)$$

$$= 0.2 [3(0) + 1/2]$$

$$K_1 = 0.1$$

$$K_2 = h f(x_0 + h/2, y_0 + K_1/2)$$

$$= 0.2 f(0 + 0.1, 1 + 0.1/2)$$

$$= 0.2 f(0.1, 1.05)$$

$$= 0.2 [3(0.1) + 1.05/2]$$

$$K_2 = 0.165$$

$$\begin{aligned}
 K_3 &= h f(x_0 + h/2, y_0 + K_2/2) \\
 &= 0.2 f(0 + \frac{0.2}{2}, 1 + \frac{0.165}{2}) \\
 &= 0.2 f(0.1, 1.0825)
 \end{aligned}$$

$$K_3 = 0.2 [3(0.1) + \frac{1.0825}{2}]$$

$$K_3 = 0.16825$$

$$\begin{aligned}
 K_4 &= h f(x_0 + h, y_0 + K_3) \\
 &= 0.2 f(0 + 0.2, 1 + 0.16825) \\
 &= 0.2 f(0.2, 1.16825)
 \end{aligned}$$

$$K_4 = 0.2 [3(0.2) + \frac{1.16825}{2}]$$

$$K_4 = 0.2368$$

From R K method

$$\begin{aligned}
 y_1 &= y_0 + \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4] \\
 &= 1 + \frac{1}{6} [0.1 + 2(0.165) + 2(0.16825) + 0.2368]
 \end{aligned}$$

$$y_1 = 1.1672$$

$$y(0.2) \approx 1.1672$$

∴ Apply the Runge-Kutta method to find $y(0.2)$ if $\frac{dy}{dx} = \frac{y^2 - x^2}{y^2 + x^2}$ with $y(0) = 1$

$$\text{Given: } f(x, y) = \frac{y^2 - x^2}{y^2 + x^2}$$

$$x_0 = 0, y_0 = 1, h = 0.2$$

$$K_1 = h f(x_0, y_0)$$

$$= 0.2 f\left(\frac{1^2 - 0}{1^2 + 0}\right)$$

$$K_1 = 0.2$$

$$K_2 = h f(x_0 + h/2, y_0 + K_1/2)$$

$$= 0.2 f\left(0 + \frac{0.2}{2}, 1 + \frac{0.2}{2}\right)$$

$$= 0.2 f(0.1, 1.1)$$

$$K_2 = 0.2 \left[\frac{(1.1)^2 - (0.1)^2}{(1.1)^2 + (0.1)^2} \right]$$

$$K_2 = 0.9836$$

$$K_3 = h f(x_0 + h/2, y_0 + K_2/2)$$

$$K_3 = 0.2 f(0 + 0.1, 1 + 0.9836/2)$$

$$K_3 = 0.2 f(0.1, 1.4918)$$

$$K_3 = 0.2 \left[\frac{(1.4918)^2 - (0.1)^2}{(1.4918)^2 + (0.1)^2} \right]$$

$$K_3 = 0.1982$$

$$K_4 = h f(x_0 + h, y_0 + K_3)$$

$$= 0.2 f(0 + 0.2, 1 + 0.1982)$$

$$= 0.2 f(0.2, 1.1982)$$

$$K_4 = 0.2 \left[\frac{(1.1982)^2 - (0.2)^2}{(1.1982)^2 + (0.2)^2} \right]$$

$$K_4 = 0.1959$$

From RK method

$$y_1 = y_0 + \frac{1}{6} [K_1 + 2K_2 + 2K_3 + K_4]$$

$$= 1 + \frac{1}{6} [0.2 + 2(0.9836) + 2(0.1982) + 0.1959]$$

$$y_1 = 1.4599$$

$$y(0.2) = 1.4599$$

8) Given $\frac{dy}{dx} = \frac{(1+x^2)y^2}{2}$, $y(0) = 1$, $y(0.1) = 1.06$, $y(0.2) = 1.12$, $y(0.3) = 1.21$, evaluate $y(0.4)$ by using milne's predictor-corrector method.

Corrector method.

x	y	$y' = \frac{(1+x^2)y^2}{2}$
0	1	0.5
0.1	1.06	0.5674
0.2	1.12	0.6522
0.3	1.21	0.7979
0.4	1.2764	0.9449

$$y_4^p = y_0 + \frac{4h}{3} (2y_1' - y_2' + 2y_3')$$

$$= 1 + \frac{4(0.1)}{3} (2(0.5674) - 0.6522 + 2(0.7979))$$

$$y_4^p = 1.2764$$

$$y_4^C = y_2 + h/3 (y_2' + 4y_3' + y_4')$$

$$= 1.12 + \frac{0.1}{3} (0.6522 + 4(0.7979) + 0.9375)$$

$$= 1.12 + 0.0333 (4.7813)$$

$$y_4^C = 1.2792$$

$$y \text{ at } x(0.4) \text{ is } 1.2792$$

9) Applying milnes predictor-corrector method, to find

$y(1.4)$, from $\frac{dy}{dx} = x^2 + \frac{y}{2}$, given that $y(1) = 2$, $y(1.1) = 2.2156$,

$y(1.2) = 2.4549$, $y(1.3) = 2.7514$

$$\text{Given, } \frac{dy}{dx} = x^2 + y/2$$

x	y	$y' = x^2 + y/2$
1	2	2
1.1	2.2156	2.3178
1.2	2.4549	2.6674
1.3	2.7514	3.0657
1.4	3.0796	3.4998

From milne's predictor formula

$$y_1^P = y_0 + \frac{4h}{3} (2y_1' - y_2' + 2y_3')$$

$$= 2 + \frac{4(0.1)}{3} (2(2.3178) - 2.6674 + 2(3.0657))$$

$$= 2 + 0.1333 (8.0996)$$

$$y_1^P = 3.0796$$

from milnes corrector formula

$$y_4^c = y_2 + h/3 (y_2' + 4y_3' + y_4')$$

$$= 2.4549 + \frac{0.1}{3} [2.6674 + 4(3.0657) + 3.4993]$$

$$\boxed{y_4^c = 3.0692}$$

$$y(1.4) \text{ is } 3.0692$$

10) Apply the Runge kutta method to find the solution of $dy/dx = 1 + (y/x)$ at $y(0)$ taking $h=0.2$, given that

$$y(1) = 2.$$

from sympy import *

import numpy as np

def Rungekutta (g, x0, h, y0, xn):

x, y = symbols('x, y')

f = lambdify([x, y], g)

x1 = x0 + h

y = [y0]

while x1 <= xn:

k1 = h * f(x0, y0)

k2 = h * f(x0 + h/2, y0 + k1/2)

k3 = h * f(x0 + h/2, y0 + k2/2)

k4 = h * f(x0 + h, y0 + k3)

y1 = y0 + (1/6) * (k1 + 2 * k2 + 2 * k3 + k4)

$y.append(y_1)$

$x_0 = x_t$

$y_0 = y_1$

$x_t = x_t + h$

return np. round (y, 2)

Rungekutta (1 + (y/x)', 1, 0.2, 2, 2)

11) Given $dy/dx = xy + y^2$, $y(0) = 1$, $y(0.1) = 1.1169$,

$y(0.2) = 1.2773$, $y(0.3) = 1.5049$, Compute y at 0.4

by using milnes method.

x	y	$y' = xy + y^2$
0	1	
0.1	1.1169	1.3591
0.2	1.2773	1.8869
0.3	1.5049	2.7161
0.4	1.8351	4.1016

From milnes ^{predictor} method

$$y_4^c = y_0 + \frac{4h}{3} [2y_1' - y_2' + 2y_3']$$

$$= 1 + \frac{4(0.1)}{3} [2(1.3591) - 1.8869 + 2(2.7161)]$$

$$y_4^c = 1.8351$$

$$y_4^C = y_0 + h/3 (y_0' + 4y_3' + y_4')$$

$$= 1.8773 + \frac{0.1}{3} (1.8869 + 4(2.7161) + 4.1016)$$

$$y_4^C = 1.8390$$

$$y \text{ at } 0.4 \text{ is } 1.8390$$

12) Employ Taylor's series method to obtain approximate value of y at $x=0.2$ for the given $dy/dx = x^2y - 1$. Find y for 5 decimal places of accuracy.

$$\text{Given: } \frac{dy}{dx} = x^2y - 1$$

$$\text{Consider } y(0) = 1$$

$$y'(x_0) = (0)^2(1) - 1$$

$$y'(x_0) = -1$$

$$y''(x_0) = x^2y' + y_2(x) - 0$$

$$= 0(-1) + (1)2(0) - 0$$

$$y''(x_0) = 0$$

$$y'''(x_0) = 2xy' + y''x^2 + 2(y(1) + xy')$$

$$= 2(0)(-1) + (0)(0) + 2(1(1) + (0)(-1))$$

$$y'''(x_0) = 2$$

$$y(x) = y(x_0) + (x-x_0)y'(x_0) + \frac{(x-x_0)^2}{2!}y''(x_0) + \frac{(x-x_0)^3}{3!}y'''(x_0)$$

$$= 1 + (0.2-0)(-1) + \frac{(0.2-0)^2}{2}(0) + \frac{(0.2-0)^3}{6}(2)$$

$$y(0.2) = 0.8026$$

14) solve $(x+y) \frac{dy}{dx} = 1$, $y(0.4) = 1$ using Runge kutta method of fourth order. hence Find y at $x=0.5$ and take $h=0.1$

Given: $\frac{dy}{dx} = \frac{1}{x+y}$

$x_0 = 0.4$

$y_0 = 1$

$f(x,y) = \frac{1}{x+y}$

$k_1 = h f(x_0, y_0)$

$= 0.1 \left(\frac{1}{x_0 + y_0} \right)$

$= 0.1 \left(\frac{1}{0.4 + 1} \right)$

$k_1 = 0.0714$

$k_2 = h f(x_0 + h/2, y_0 + k_1/2)$

$= 0.1 f(0.4 + 0.1/2, 1 + \frac{0.0714}{2})$

$= 0.1 f(0.5, 1.0357)$

$k_2 = 0.0673$

$k_3 = h f(x_0 + h/2, y_0 + k_2/2)$

$k_3 = 0.1 f(0.4 + 0.1/2, 1 + \frac{0.0673}{2})$

$k_3 = 0.1 f(0.45, 1.03365)$

$k_3 = 0.1 \left(\frac{1}{0.45 + 1.03365} \right)$

$k_3 = 0.0674$

$k_4 = h f(x_0 + h, y_0 + k_3)$

$= 0.1 f(0.4 + 0.1, 1 + 0.0674)$

$= 0.1 f(0.5, 1.0674)$

$= 0.1 \left(\frac{1}{0.5 + 1.0674} \right)$

$k_4 = 0.06379$

$y_1 = y_0 + \frac{1}{6} [k_1 + 2k_2 + 2k_3 + k_4]$

$= 1 + \frac{1}{6} [0.0714 + 2(0.0673) + 2(0.0674) + 0.06379]$

$y_1 = 1.0674$

$y(0.5) = 1.0674$