

Example 1: Suppose $y(x)$ is a solution to the initial value problem
 $y' = 3 - 2x - 0.5y$, $y(1) = 0.6$. Find an approximate value of $y(2)$ using Euler's method with step size $h=0.5$.

i	h	x_i	y_i	k = f(x_i, y_i)	y_(i+1)
0	0.5	1.0	0.6	0.7	.95
1	0.5	1.5	0.95	-0.475	0.7125
2	0.5	2.0	0.7125		

$$y_{(i+1)} = y_i + k \cdot h = 0.6 + 0.7 \cdot 0.5 = .95$$

$$y_2 = y_1 + kh = 0.95 + (-0.475)(0.5) = 0.7125$$

ANS: $y(2) = 0.7125$

QUESTIONS: How close is this approximation to the correct answer?
 How can we improve our approximation?

ACTUAL SOLUTION

NOTE: The solution to this initial value problem is:

$$y(x) = -4x - 15.498 e^{(-0.5x)} + 14$$

"CORRECT" ANS: $y(2) = 0.298612$

IMPROVED EULER FORMULA: $y_{n+1} = y_n + f(t_n, y_n) \cdot h + \frac{f(t_n, y_n) + f(t_{n+1}, y_{n+1})}{2} \cdot h$

NOTE: This is a "two step" method -- first we calculate $z_{(i+1)} = y_{(i+1)} + h \cdot f(x_{(i+1)}, y_{(i+1)})$, then we use that value to plug in and calculate $y_{(i+1)}$.

IMPROVED EULER METHOD						
Given a point (x_i, y_i) , how do we find the next point, $(x_{(i+1)}, y_{(i+1)})$						
Calculate:						
Find $x_{(i+1)} = x_i + h$						
Find $k_1 = f(t_i, y_i)$						
Find $z_{(i+1)} = y_i + h \cdot k_1$						
Find $k_2 = f(t_{(i+1)}, z_{(i+1)})$						
Find $y_{(i+1)} = y_i + h \cdot \frac{k_1 + k_2}{2}$						
Now we have $(x_{(i+1)}, y_{(i+1)})$						

Example 2: Suppose $y(x)$ is a solution to the initial value problem $dy/dx = 3 - 2x - 0.5y$, $y(1) = 0.6$. Find an approximate value of $y(2)$ using the improved Euler's method with step size $h=0.5$.

"CORRECT" ANS: $y(2) = 0.298612$

i	h	x_i	y_i	k1	z_(i+1)	k2	y_(i+1)
0	0.5	1	0.6	0.7	0.95	-0.475	0.65625
1	0.5	1.5	0.65625	-0.328125	0.4921875	-1.24609375	0.2626953125
2	0.5	2	0.2626953125				

ROUND 1:

$$k_1 = f(1, 0.6) = 3 - 2(1) - 0.5(0.6) =$$

$$z = y_1 + k_1 \cdot h = 0.6 + 0.7 \cdot 0.5 = 0.95 \quad \leftarrow \text{this is a temporary } y\text{-value}$$

$$k_2 = f(1.5, 0.95) = 3 - 2(1.5) - 0.5(0.95) = -0.475 \quad \leftarrow \text{slope at right side of interval}$$

$$y_{(1+1)} = y_1 + (k_1 + k_2) / 2 \cdot h = 0.6 + (0.7 - 0.475) / 2 \cdot 0.5 = 0.65625$$

ANS: according to Improved Euler's Method, $y(2) = 0.2626953125$

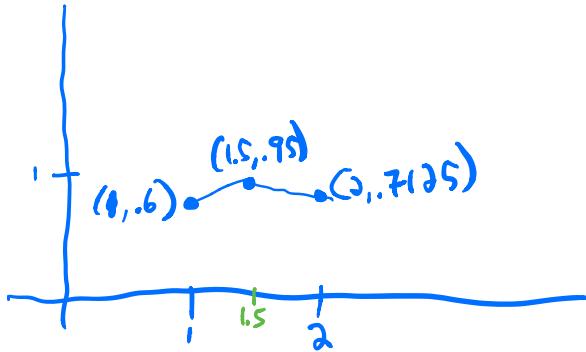
COMPARE:

Euler's: $y(2) = 0.7125$

Improved Euler's: $y(2) = 0.2626953125$

Actual Value: $y(2) = 0.298612$

Example 1: Suppose $y(x)$ is a solution to the initial value problem
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$$\text{slope } f(x, y) = 3 - 2x - 0.5y$$

$$\text{initial point: } (a, b) = (1, 0.6)$$

$$\text{goal point } c = x = 2 \quad (2, ?)$$

$$h = 0.5$$

$$n = \frac{c-a}{h} = \frac{2-1}{0.5} = \frac{1}{0.5} = 2$$

<u>i</u>	<u>h</u>	<u>x_i</u>	<u>y_i</u>	<u>$k = f(x_i, y_i)$</u>	<u>y_{i+1}</u>
0	0.5	1	0.6	0.7	0.95
1	0.5	1.5	0.95	-0.475	0.7125
2	0.5	2	0.7125		

$$f(x, y) = 3 - 2x - 0.5y$$

$$\underline{\text{Scratch}} \quad k = f(1, 0.6)$$

$$= 3 - 2 \cdot 1 - 0.5(0.6)$$

$$= 0.7$$

$$y_{i+1} = y_i + k \cdot h$$

$$= 0.6 + 0.7(0.5) = 0.95$$

$$x_{i+1} = x_i + h$$

$$\underline{k = f(1.5, 0.95)} = 3 - 2(1.5) - 0.5(0.95)$$

$$= -0.475$$

$$y_{i+1} = y_i + kh = 0.95 + (-0.475)(0.5)$$

$$= 0.7125$$

(ANSWER: $y(2) \approx 0.7125$)

How close is this to the actual answer $y(2)$?

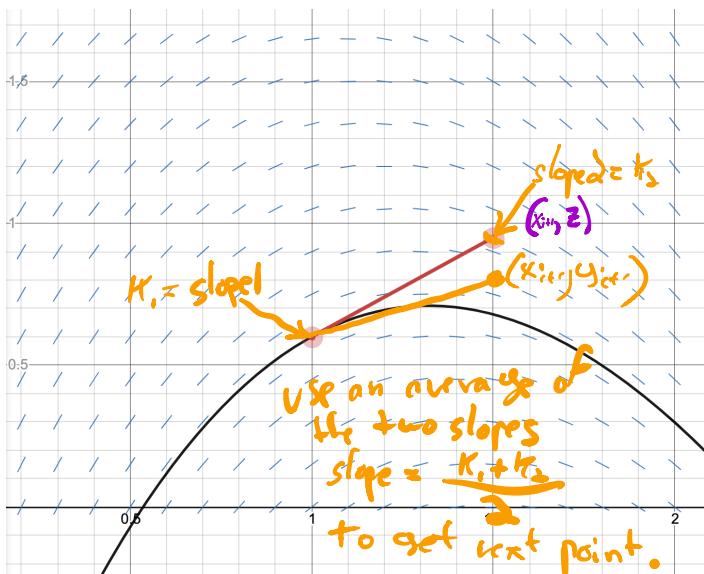
How do we get this?

Note: actual solution is:

$$y = -4x - 15.498e^{-0.5x} + 14$$

$$y(2) = -4(2) - 15.498e^{-0.5(2)} + 14$$

$$y(2) = 0.298612$$



Improved Euler's Method

set up is same:

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

initial point (a, b)

$$h =$$

goal point $x = c$

How do we find the next point (x_{i+1}, y_{i+1}) given (x_i, y_i) ?

STEPS :

$$x_{i+1} = x_i + h$$

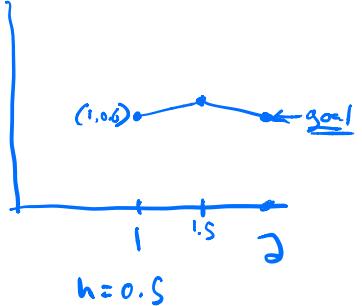
$$k_1 = f(x_i, y_i)$$

$$z = y_i + k_1 \cdot h$$

$$K_2 = f(x_{i+1}, z) \quad \text{average } d^{\text{-}} \text{ slopes.}$$

$$y_{i+1} = y_i + \left(\frac{K_1 + K_2}{2} \right) \cdot h$$

Example 2: Suppose $y(x)$ is a solution to the initial value problem $dy/dx = 3 - 2x - 0.5y$, $y(1) = 0.6$. Find an approximate value of $y(2)$ using the Improved Euler's method with step size $h = 0.5$.



i	h	x_i	y_i	$K_1 = f(x_i, y_i)$	Z	$K_2 = f(x_{i+1}, Z)$	y_{i+1}
0	0.5	1	0.6	0.7	0.95	-0.475	0.65625
1	0.5	1.5	0.65625	-0.328125	0.4928125	-1.246...	0.2626953
2	0.5	2	0.2626953				

Scratch

$$K_1 = f(1, 0.6) = 3 - 2(1) - 0.5(0.6) = 0.7$$

$$Z = y_i + K_1 \cdot h = 0.6 + 0.7(0.5) = 0.95$$

$$K_2 = f(1.5, 0.95) = 3 - 2(1.5) - 0.5(0.95) = -0.475$$

$$y_{i+1} = y_i + \frac{K_1 + K_2}{2} \cdot h = 0.6 + \left(\frac{0.7 + (-0.475)}{2} \right) \cdot (0.5)$$

$$= 0.65625$$

Starting at $(1.5, 0.65625)$

$$K_1 = f(1.5, 0.65625) = 3 - 2(1.5) - 0.5(0.65625) \\ = -0.328125$$

$$Z = y_i + K_1 \cdot h = 0.65625 + (-0.328125)(0.5) \\ = 0.4921875$$

$$K_2 = f(x_{i+1}, Z) = f(2, 0.4921875) \\ = 3 - 2(2) - 0.5(0.4921875) \\ = -1.24609375$$

$$y_{i+1} = y_i + \left(\frac{K_1 + K_2}{2} \right) \cdot h \\ = 0.65625 + \frac{-0.328125 + (-1.24609375)}{2}(0.5) \\ = 0.2626953$$

ANS: $y(2) \approx 0.2626953$ Improved Euler

$y(2) \approx 0.7125$ Euler

$$y(2) = 0.298612$$

Actual

Office Hours 10/12

Newton's Law of Cooling

$$T' = -k(T - T_m)$$

Modeling Cooling: Problem 5

(4 points)

Library/WHFreeman/Rogawski_Calculus_Early_Transcendentals_Second_Edition/9_Introduction_to_Differential_Equations/9.2_Models_Involving
b/9.2.10.pg

This set is visible to students.

When a hot object is placed in a water bath whose temperature is 25°C , it cools from 100°C to 50°C in 180s. In another bath, the same cooling occurs in 160s. Find the temperature of the second bath.

The temperature of the second bath = $^\circ\text{C}$

Solution:

Bath I

$$T_m = 25$$

$$T(0) = 100$$

$$T(180) = 50$$

$$T' = -k(T - 25)$$

Solve for T

plug in $T(0) = 100$



Bath II

$$T_m = ?$$

$$T(0) = 100$$

$$T(160) = 50$$

$$k = -.00225$$

$$T' = -(-.00225)(T - T_m)$$

Solve again,

$T(180) = 50$
to find $K, C.$

plugin $T(0) = 100$
 $T(160) = 50$
to get C, T_m .

$$K = -0.0225$$

Start:

$$\frac{T'}{-K(T-25)} = \frac{1}{-K(T-25)}$$

$$\left(\frac{1}{-KT+25K} \cdot T' dt \right) = \frac{1}{-KT+25K} dt$$

use u-substitution

$$\ln \left| \frac{-KT+25K}{-K} \right| = t + C$$

$$\ln |-KT+25K| = -kt - KC$$

$$e^{\ln |-KT+25K|} = e^{-kt - KC} = C_1$$

$$|-KT+25K| = e^{-kt} e^{-KC}$$

$$-KT+25K = \pm C_1 e^{-kt}$$

$$-KT+25K = C_1 e^{-kt}$$

$$T = e^{-kt} + 100$$

$$50 = 100 + -75e^{-k180}$$

$$-50 = -75e^{-k180}$$

$$-kt - \cancel{25} = C_2 e^{-kt}$$

$$\frac{-nt}{-K} = \frac{C_2 e^{-kt} \cancel{+ 25}}{-K}$$

$$T = \left(\frac{C_2}{-K} e^{-kt} \right) + 25$$

$$T = C_3 e^{-kt} + 25$$

plug in $T(0) = 100$

$T(180) = 50$
to find C_3/K .

$$100 = C_3 e^{-k \cdot 0} - 25$$

$$125 = C_3$$

$$T = 125 e^{-kt} - 25$$

plug in $T(180) = 50$

$$50 = 125 e^{-k(180)} - 25$$

Solve for k :

Solve for