

Example 1: 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 Euler's method with step size $h=0.5$.

$$y' = 3 - 2x - 0.5y, \quad y(1) = 0.6$$

find $y(2)$

i	h	x_i	y_i	k	y_{i+1}
0	0.5	1	0.6	0.7	
1	0.5	1.5			
2	0.5	2			

$$y'(1, 0.6) = 3 - 2(1) - 0.5(0.6)$$

$$y_1 = y_0 + kh = 0.6 + 0.7(0.5) =$$

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NOTE: The solution to this initial value problem is:

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

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

i	h	x_i	y_i	$k = f(x_i, y_i)$	y_{i+1}
0	0.5	1.0	0.6	0.7	0.95
1	0.5	1.5	0.95	-0.475	0.7125
2	0.3	2.0	0.7125		

$$y' = \boxed{3 - 2x - 0.5y} = f(x, y)$$

Example 1: 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 Euler's method with step size $h=0.5$.

Given a point (x_i, y_i) , how do we find/compute the next point?

- find $x_{i+1} = x_i + h$
- find $k_1 = f(x_i, y_i)$
- find $(z_1) = y_i + k_1 \cdot h$
- find $k_2 = f(x_{i+1}, z_1)$
- find $y_{i+1} = y_i + \frac{k_1 + k_2}{2} \cdot h$

$h=0.5$
 $y(2)=?$

$$y' = 3 - 2x - 0.5y \quad y(1) = 0.6$$

i	h	x_i	y_i	k_1	z_i	k_2	y_{i+1}
0	.5						
1	.5						
2	.5						

IMPROVED EULER METHOD

Given a point (x_i, y_i) , how do we find the next point, (x_{i+1}, y_{i+1})

Calculate:

$$\text{Find } x_{i+1} = x_i + h$$

$$\text{Find } k_1 = f(t_i, y_i)$$

$$\text{Find } z_{i+1} = y_i + h \cdot k_1$$

$$\text{Find } k_2 = f(t_{i+1}, z_{i+1})$$

$$\text{Find } y_{i+1} = y_i + h \cdot \frac{k_1 + k_2}{2}$$

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	k_1	z_{i+1}	k_2	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:

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

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

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

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

ROUND 2:

$$k_1 = f(1.5, 0.65625) = 3 - 2(1.5) - 0.5(0.65625) = -0.328125$$

$$z = 1.5 + (-0.328125) \cdot (0.5) = 0.4921875$$

$$k_2 = f(2, 0.4921875) = 3 - 2(2) - 0.5(0.4921875) = -1.24609375$$

$$y_{i+1} = 0.65625 + \frac{(-0.328125 + -1.24609375)}{2} \cdot (0.5) = 0.2626953125$$

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: $y(2) = 0.298612$