

Quiz # 5

Date: 13/11/2024

Math 128A - 106: Fall 2024

Name: Solutions

For full credit, please clearly show all your work.

Problem 1

Consider the ODE $y(t)' = -4y(t)$, with initial condition $y(0) = 3$.

1. What is the analytical solution to this ODE?
2. Recall Euler's method $y(t+h) = y(t) + h y'(t)$. Apply one step of Euler's method to approximate the solution of $y(t)$ at $t = 0.25$.

$$1) \quad y(t) = 3e^{-4t}$$

$$2) \quad y(0.25) = y(0) + 0.25 \cdot y'(0)$$

$\underbrace{\hspace{10em}}$
 $-4y(0)$

$$= 3 + \frac{1}{4} \cdot -4 \cdot 3$$

$$= 0$$

Problem 2

Consider the Butcher table:

0	0	0
$\frac{2}{3}$	$\frac{2}{3}$	0
$\frac{1}{4}$	$\frac{3}{4}$	

1. Write out the corresponding RK method. Is the method explicit or implicit? Why?
2. Apply one step of this RK method to approximate $y(t)$ at $t = 0.25$, where $y'(t) = -4y(t)$, $y(0) = 3$.
3. (Same ODE from the first question)

$$1) \quad k_1 = f(t, y_n)$$

$$k_2 = f\left(t + \frac{2}{3}h, y_n + \frac{2}{3}k_1 \cdot h\right)$$

$$y_{n+1} = y_n + h \left[\frac{1}{4}k_1 + \frac{3}{4}k_2 \right]$$

$$2) \quad k_1 = -4 \cdot y_0 = -12$$

$$k_2 = -4 \left[y_0 + \frac{2}{3} \cdot \frac{1}{4} \cdot (-12) \right] = -4 \cdot 1 = -4$$

$$\begin{aligned} \Rightarrow y(0.25) &= 3 + \frac{1}{4} \left[\frac{1}{4} \cdot (-12) + \frac{3}{4} \cdot (-4) \right] \\ &= \frac{3}{2} \end{aligned}$$