

```

> restart;
Euler
> #y'=texp(3t)-2y, 0<=t<=1, y(0)=0,
> f := (t,y)-> t*exp(3*t)-2*y;
                                      $f := (t, y) \rightarrow t e^{3t} - 2y$  (1)
> g:= t -> t*exp(3*t)/5-exp(3*t)/25 +exp(-2*t)/25;
                                      $g := t \rightarrow \frac{1}{5} t e^{3t} - \frac{1}{25} e^{3t} + \frac{1}{25} e^{-2t}$  (2)
> diff(g(t),t)-f(t,g(t));
                                     0 (3)
> N := 100.0;
h:=1/N:
                                     N:= 100.0 (4)
> w:=0;
for j from 0 to N-1 do
w:= w+ f(j*h,w)*h:
od:
w;
err:=abs(w-g(1.0));
                                     w := 0
                                     3.173246481
                                     err := 0.045852837 (5)

```

```

> N := 200.0;
h:=1/N:
                                     N:= 200.0 (6)
> w:=0;
for j from 0 to N-1 do
w:= w+ f(j*h,w)*h:
od:
w;
err:=abs(w-g(1.0));
                                     w := 0
                                     3.196176306
                                     err := 0.022923012 (7)

```

```

modified Euler -- a 2nd order runge-kutta method
> N := 10.0;
h:=1/N:
                                     N:= 10.0 (8)
> w:=0;
for j from 0 to N-1 do
w:= w+ (f(j*h,w)+f((j+1)*h,w+h*f(j*h,w)) ) *h/2:
od:
w;
err:=abs(w-g(1.0));
                                     w := 0
                                     3.297890507
                                     err := 0.078791189 (9)
> N := 20.0;
h:=1/N:
                                     N:= 20.0 (10)
> w:=0;
for j from 0 to N-1 do

```

```

w:= w+ (f(j*h,w)+f((j+1)*h,w+h*f(j*h,w)) ) *h/2:
od:
w;
err:=abs(w-g(1.0));

```

```

w := 0
3.238309128
err := 0.019209810

```

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```

> N := 40.0;
h:=1/N:

```

```

N:= 40.0

```

(12)

```

> w:=0;
for j from 0 to N-1 do
w:= w+ (f(j*h,w)+f((j+1)*h,w+h*f(j*h,w)) ) *h/2:
od:
w;
err:=abs(w-g(1.0));

```

```

w := 0
3.223835120
err := 0.004735802

```

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Error in Programming

```

> N := 20.0;
h:=1/N:

```

```

N:= 20.0

```

(14)

```

> w:=0;
for j from 1 to N do
w:= w+ (f(j*h,w)+f((j+1)*h,w+h*f(j*h,w)) ) *h/2:
od:
w;
err:=abs(w-g(1.0));

```

```

w := 0
3.994968783
err := 0.775869465

```

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```

> N := 40.0;
h:=1/N:

```

```

N:= 40.0

```

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```

> w:=0;
for j from 1 to N do
w:= w+ (f(j*h,w)+f((j+1)*h,w+h*f(j*h,w)) ) *h/2:
od:
w;
err:=abs(w-g(1.0));

```

```

w := 0
3.582532397
err := 0.363433079

```

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Runge-Kutta--order 4

```

> N := 10.0;
h:=1/N:

```

```

N:= 10.0

```

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```

> w:=0;
for j from 0 to N-1 do
k1:= h*f(j*h,w):
k2:= h*f((j+0.5)*h,w+k1/2):
k3:= h*f((j+0.5)*h,w+k2/2):
k4:= h*f((j+1)*h,w+k3):
w:= w+ (k1+2*k2+2*k3+k4)/6:

```

```

od:
w10:=w;
err10:=abs(w10-g(1.0));

```

```

w := 0
w10 := 3.219283394
err10 := 0.000184076

```

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```

> N := 20.0;
h:=1/N:

```

```

N:= 20.0

```

(20)

```

> w:=0;
for j from 0 to N-1 do
k1:= h*f(j*h,w):
k2:= h*f((j+0.5)*h,w+k1/2):
k3:= h*f((j+0.5)*h,w+k2/2):
k4:= h*f((j+1)*h,w+k3):
w:= w+ (k1+2*k2+2*k3+k4)/6:
od:
w20:=w;
err20:=abs(w20-g(1.0));

```

```

w := 0
w20 := 3.219110831
err20 := 0.000011513

```

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```

> err10/err20;#Runge-Kutta trounces the earlier methods
15.98853470

```

(22)