

Solutions to Differential Eqⁿ

1. Euler's Mthd. / First order RK

- Forward (Default)

$$y_{n+1} = y_n + h \cdot f(x_n, y_n).$$

- Backward (Implicit)

$$y_{n+1} = y_n + h \cdot f(x_{n+1}, y_{n+1})$$

2. Second order Runge Kutta Method / Modified or Improved Euler's Mthd. / Cauchy Predictor Euler's Mthd.

$$y_1 = y_0 + \frac{1}{2} (k_1 + k_2)$$

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

$$k_2 = h \cdot f(x_0 + h, y_0 + k_1)$$

3. Third order Runge Kutta Method

$$y_1 = y_0 + \frac{1}{6} (k_1 + 4k_2 + k_3)$$

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

$$k_2 = h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$k_3 = h \cdot f(x_0 + h, y_0 + k_1')$$

$$k_1' = h \cdot f(x_0 + h, y_0 + k_1)$$

4. Fourth order Runge Kutta

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

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

$$k_2 = h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_1}{2}\right)$$

$$k_3 = h \cdot f\left(x_0 + \frac{h}{2}, y_0 + \frac{k_2}{2}\right)$$

$$k_4 = h \cdot f\left(x_0 + h, y_0 + k_3\right)$$

Error order

- | | |
|-----------------------------|----------|
| 1. Euler's (First order RK) | $O(h^2)$ |
| 2. Second order RK | $O(h^3)$ |
| 3. Third order RK | $O(h^4)$ |
| 4. Fourth order RK | $O(h^5)$ |

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Partial Differential Equations and Their Applications Peter Charles Greiner, Canadian Mathematical Society. Seminar, 1997-01-01 Just list for purposes of NBB

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Scientific and Technical Aerospace Reports, 1990

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