Math 23 Diff Eq: Homework 2

due Wed Oct 5

Problems from Boyce & DiPrima, given in order in which we covered material. (Remember to show your working/reasoning—answers without explanation will not receive a high score!)

- 2.4: 13 (hint: lecture Mon Sept 26), 20 (be precise with verbal description, and/or use a sketch), 22 ab (I really care about part b), 32¹.
- **2.6**: 2, 4, 13 (hint try to get an explicit form for y(x))
- **2.7**: Numerical solution of y' = 1 + t y

Use the following code euler.m (see course website) or something similar, to get an approximate solution, given y(0) = 2:

% The Euler method, (c) L. Euler, 1768.			
f = Q(t,y) 1+t-y;	% set up function f(t,y)		
t0 = 0; y0 = 2; h = 0.1; T = 4;	% IC % time step % final (stopping) time		
		N = (T-t0)/h;	% number of steps
		clear ys ts	% empty the vectors
ys(1) = y0;	% first y,t given by IC		
ts(1) = t0;	% (NB indexing starts at 1)		
for n=1:N			
ys(n+1) = ys(n) + h*f(ts(n),ys(n));	% Euler update for y		
ts(n+1) = ts(n) + h;	% fill the time values too		
end			

Now you may want to study and adapt commands from the end of intro.m [Hint: keep a text file of your commands and paste into the Matlab window as needed].

- 1. Plot a graph of this numerical solution using + signs. Add to this plot, using lines, the exact solution (which you'll need to find algebraically, then add a line of code to compute!) Label your axes.
- 2. Plot the *difference* between the numerical and exact solutions. What magnitude is the worst error you see?
- 3. Repeat with h ten times smaller. Roughly by what factor do errors shrink? Using this, estimate how big N would need to be to get errors of less than 10^{-6}

2.3: 3 (connects to 2.4.32), 14 (use ode45 in Matlab, as in intro.m), 19 (for c just do Superior).

2.5: 3, 7 (introduces a new concept), 22.

¹For electrical engineers and physicists, this is an RC low-pass filter driven by a single square voltage pulse! Why? Can you see what the value of $\tau = RC$ is?