

Consider the following initial value problem (IVP)

$$(IVP) \quad \begin{cases} y'(x) = f(x, y(x)) \\ y(x_0) = y_0 \end{cases} \quad (1)$$

1. Write a computer program to solve (IVP) using *Euler's method*. Write it to be used with an arbitrary function  $f$ , stepsize  $h$ , and interval  $[x_0, b]$ .

Using the program, solve the initial value problem

$$\begin{cases} y' = x^2 - y \\ y(0) = 1 \end{cases} \quad (2)$$

for  $0 \leq x \leq 4$  with stepsizes of  $h = .25, .125, .0625$ , in succession. For each value of  $h$ , print the true solution, approximate solution, error, and relative error at nodes  $x = 0, .25, .50, .75, \dots, 4.00$ . Analyze your output and supply written comments on it. Note that the Analysis of output is as important as obtaining it.

2. Write a computer program to solve (IVP) using the *midpoint method*. Use a fixed stepsize  $h$ . For the initial value  $y_1$ , use the *Euler's method*. With the program solve the following problems:

a.

$$\begin{cases} y' = -y^2 \\ y(0) = 1 \end{cases} \quad (3)$$

b.

$$\begin{cases} y' = \frac{y}{4} \left[ 1 - \frac{y}{20} \right] \\ y(0) = 1 \end{cases} \quad (4)$$

c.

$$\begin{cases} y' = -y + 2 \cos(x) \\ y(0) = 1 \end{cases} \quad (5)$$

d.

$$\begin{cases} y' = y - 2 \sin(x) \\ y(0) = 1 \end{cases} \quad (6)$$

Solve on the interval  $[x_0, b] = [0, 5]$ , with  $h = .5, .25$ . Print the numerical solution at each node, along with the true error. Discuss your results.