

# Fundamentals of Numerical Thermo-Fluid Dynamics 322.061

## Exercise 4: Runge-Kutta Method

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4.1) The following equation is given:

$$\begin{cases} y' = y - t^2 + 1 \\ y(0) = 0.5 \end{cases} \quad (1)$$

The exact solution of this problem is  $y = t^2 + 2t + 1 - \frac{1}{2}e^t$ . Find the value of  $y$  for  $0 \leq t \leq 2$  using RK2 (step size of  $h = 0.5$ ) and compare the results (at each time-step) with the exact solution.

4.2) Considering equation (1), find the value of  $y$  for  $0 \leq t \leq 2$  using RK4 (step size of  $h = 0.5$ ) and compare the results with the exact solution.

4.3) Write a computer code for question (4.1) which computes the value of  $y$  for  $0 \leq t \leq 2$  using RK2. Use the following step sizes and compare the results at  $y(t = 2)$  with the exact solution:

$$h_1 = 0.5, h_2 = 0.2, h_3 = 0.05$$

4.4) Repeat the question (4.3) and apply RK4 with the same time step sizes.

*Note:* Some guides on this exercise: <http://goo.gl/oxFCJz>

