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M555: Differential Equations I (Spring 2018)

Instructor: Justin Ryan

Good Problems: Numerical Methods



Instructions Complete all problems, showing enough work. A selection of problems will be graded based on the organization and clarity of the work shown in addition to the final solution (provided one exists).

1. Consider the initial value problem

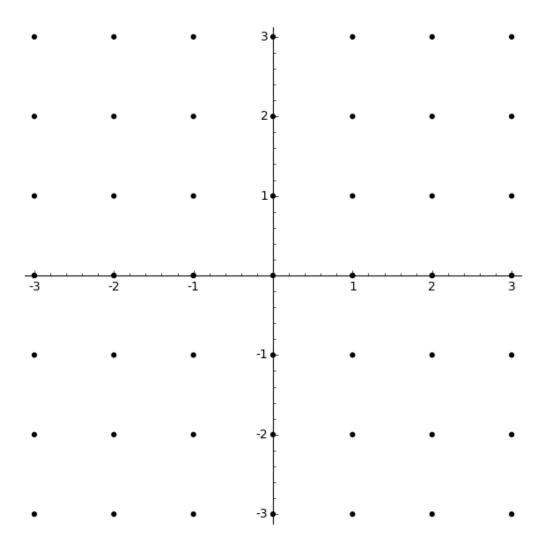
$$\begin{cases} \frac{dy}{dt} = \frac{y-t}{t^2}, \\ y(1) = 0. \end{cases}$$

- *a.*) Apply the FEUT to verify that a solution exists.
- *b.*) Using Euler's Method with a step size of h = 0.5, make a table that approximates the solution on the interval [1,3].

2. Consider the initial value problem

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

Sketch the curve obtained by applying Euler's Method with a step size of h = 1. Does this curve represent a realistic solution? If not, what is "wrong"?



3. Consider the initial value problem

$$\begin{cases} \frac{dy}{dt} = e^{2t} - ty, \\ y(0) = 1 \end{cases}$$

- *a.*) Apply the FEUT to verify that a solution exists.
- *b*.) Find the exact solution of the IVP.
- c.) Use a computer (Excel, Octave, Sage, etc.) to approximate the solution on the interval [0,2] using Euler's Method with step sizes of h_1 = 0.1, h_2 = 0.05, and h_3 = 0.01. Plot the approximate solutions on the same set of axes, together with the exact solution. Label each curve. Print the graphs and include them with your submission.