

Example 1: Runge-Kutta Method (1 of 2)

- Recall our initial value problem

$$y' = 1 - t + 4y, \quad y(0) = 1,$$

- To calculate y_1 in the first step of the Runge-Kutta method for $h = 0.2$, we start with

$$k_{01} = f(0, 1) = 5; \quad h k_{01} = 1.0,$$

$$k_{02} = f(0 + 0.1, 1 + 0.5) = 6.9; \quad h k_{02} = 1.38,$$

$$k_{03} = f(0 + 0.1, 1 + 0.69) = 7.66; \quad h k_{03} = 1.532,$$

$$k_{04} = f(0 + 0.2, 1 + 1.532) = 10.928.$$

- Thus

$$y_1 = 1 + \frac{0.2}{6} (5 + 2(6.9) + 2(7.66) + 10.928) = 2.5016$$

Runge Kutta Method Example Solution

M Lipman



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