

# MATH 230 Chapter Highlights

## Purpose

These chapter highlights serve at least two purposes. They help you pull the important information from the chapter and you learn to properly express mathematical content in electronic form. Figuring out how to get it into electronic form forces you to learn the formulas and concepts better since it's not automatic, as regular typing may be for some.

The ability to perform technical writing and incorporate mathematical content and technical drawings is an essential skill to possess for those going into mathematics or engineering. The most common system for technical writing in education is L<sup>A</sup>T<sub>E</sub>X (the T<sub>E</sub>X is pronounced *tek* not *tex*). This is a typesetting system with built-in support for mathematics and you can easily add packages that provide additional features. All of the mathematical content in the course wiki is entered using L<sup>A</sup>T<sub>E</sub>X.

You are not required to use L<sup>A</sup>T<sub>E</sub>X for these documents, but it is more powerful than Microsoft Word. Additional information about L<sup>A</sup>T<sub>E</sub>X is abundant on the internet and there will be some extra resources in the wiki. The instructor has been using L<sup>A</sup>T<sub>E</sub>X for several years and can probably help with most issues.

## Instructions

Use L<sup>A</sup>T<sub>E</sub>X or Microsoft Word to create a summary of the important concepts for each chapter. Examples are provided in this document, but you should decide on your own what to include. You should not consider the examples to be comprehensive.

After creating the file, use the Canvas learning management system to turn in the assignment.

### Note for L<sup>A</sup>T<sub>E</sub>X users

If you're using L<sup>A</sup>T<sub>E</sub>X, then convert your document to a Portable Document Format (.pdf) file.

### Note for Microsoft Word users

If you're using Word, then save your document as a Word file with a .docx extension. Do not convert it to a Rich Text Format (.rtf) file.

Regular typing should be done with the word processing software, but when you come to mathematical content, you should use the equation editor in Word. This is found using Insert → Equation. The keyboard shortcut is to hold down the Alt key and press =.

When there is mathematical content, put the entire item into a single equation object instead of creating multiple objects. Don't just put the portion that can't be typed directly into an object (to get  $x^2$ , don't type  $x$  and then use an object for the squared). Be sure to use the proper symbols, there are some instances where more than one symbol may look the same, but they have different meanings and don't appear the same as what's on the assignment. There are some useful tips at <https://people.richland.edu/james/editor/>

### Note about Laplace Transforms (chapter 7)

The script  $\mathcal{L}$  symbol for a Laplace transform is not available in Word. You can obtain their version of a script  $\mathcal{L}$  from the symbols palette.

If you're using L<sup>A</sup>T<sub>E</sub>X, you'll want the rsfs10 package and use `\mathscr{L}`.

## Chapter 1 - Introduction to Differential Equations

A linear differential equation is one where all occurrences of the dependent variable and its derivatives are raised to the first power. The order of a differential equation is the order of the highest derivative in the equation.

A differential equation  $\frac{dy}{dx} = f(x, y)$  will have an unique solution if both  $f(x, y)$  and  $\frac{\partial f}{\partial y}$  are continuous on some region.

### Notation

There are four types of notation that we will use for ordinary derivatives in this course.

- Leibniz:  $\frac{dy}{dx}, \frac{d^2y}{dx^2}, \frac{d^3y}{dx^3}, \dots, \frac{d^n y}{dx^n}$
- Lagrange:  $y', y'', y''', \dots, y^{(n)}$
- Euler:  $Dy, D^2y, D^3y, \dots, D^n y$  (used in chapter 4)
- Newton:  $\dot{x} = \frac{dx}{dt}, \ddot{x} = \frac{d^2x}{dt^2}$  (used when derivatives are with respect to time)

### Mathematical Models

These models are presented here, but the development and application are covered in later chapters.

#### First-Order Linear Models

**Population Dynamics:** The rate of population growth is proportional to the total population at that time.  $\frac{dP}{dt} = kP$ .

**Radioactive Decay:** The rate at which the nuclei of a substance decay is proportional to the number of nuclei remaining.  $\frac{dA}{dt} = kA$

**Newton's Law of Cooling:** The rate at which the temperature of a body changes is proportional to the difference between the temperature of the body and the surrounding medium.  $\frac{dT}{dt} = k(T - T_m)$

#### Second-Order Linear Models

**Series Circuits:** Kirchhoff's second law says  $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{1}{C}q = E(t)$

**Falling Bodies:** Without air resistance and a positive upwards direction,  $m\frac{d^2s}{dt^2} = -mg$  or  $m\frac{dv}{dt} = -mg$ .  
With air resistance (viscous damping) and a positive downward direction,  $m\frac{dv}{dt} = mg - kv$  or  $m\frac{d^2s}{dt^2} + k\frac{ds}{dt} = mg$ .

#### Non-Linear Models

**Chemical Reactions:** The rate at which a reaction proceeds is proportional to the product of the remaining concentrations.  $\frac{dX}{dt} = k(\alpha - X)(\beta - X)$

**Spread of Disease:** The rate at which a disease spreads is jointly proportional to the number of people who have been exposed and the number of people who haven't been exposed.  $\frac{dP}{dt} = kP(L - P)$

## Chapter 2 - First-Order Differential Equations

A differential equation is **autonomous** if it is a function of the dependent variable only .

A first-order DE is **separable** if it can be written in the form  $\frac{dy}{dx} = g(x)h(y)$ .

The **standard form** for a **linear** first-order DE is  $\frac{dy}{dx} + P(x)y = f(x)$  and is **homogeneous** if  $f(x) = 0$ . The solution to this DE is the sum of two solutions  $y = y_c + y_p$  where  $y_c$  is the general solution to the homogeneous DE and  $y_p$  is the particular solution to the nonhomogeneous DE. The procedure known as variation of parameters leads to an integrating factor  $\mu = e^{\int P(x)dx}$ .

For a function  $z = f(x, y)$ , the **differential** is  $dz = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy$ . If the function is a constant, then the differential is 0. A DE of the form  $M(x, y)dx + N(x, y)dy = 0$  is an **exact** differential equation if the left hand side is a differential of some function  $f(x, y)$ . If  $M$  and  $N$  are continuous and have continuous partial derivatives on some region, then it is exact if and only if  $N_x = M_y$ . If a DE is exact, then you can find the potential function  $f(x, y)$  by integrating  $\int M dx$  and  $\int N dy$  and collecting the distinct terms.

A **function is homogeneous** of degree  $\alpha$  if it has the property that  $f(tx, ty) = t^\alpha f(x, y)$ . If both  $M$  and  $N$  are homogeneous functions of the same degree, then the substitutions  $y = ux$  or  $x = vy$  will reduce  $M dx + N dy = 0$  to a separable first-order DE.

**Bernoulli's** equation is  $\frac{dy}{dx} + P(x)y = f(x)y^n$  and can be solved with the substitution  $u = y^{1-n}$ .

Use **ASLEHBN** as a way to remember the order of attacking a first-order DE: **A**utonomous, **S**eparable, **L**inear, **E**xact, **H**omogeneous, **B**ernoulli, or **N**one of these.

## Chapter 3 - Modeling with First-Order Differential Equations

**Falling Body:** The model for a falling body where air resistance is proportional to the velocity is  $\frac{dv}{dt} = g - \frac{k}{m}v$ .

**Logistic Equation:** When the rate of growth of a population  $P$  is proportional to the amount present and the amount remaining before reaching the carrying capacity  $L$ , then the resulting DE is  $\frac{dP}{dt} = kP(L - P)$ .

### Kirchhoff's Laws

Let  $E(t)$  be impressed voltage,  $i(t)$  be current,  $q(t)$  be charge,  $L$  be inductance,  $R$  be resistance, and  $C$  be capacitance. Current and charge related by  $i(t) = \frac{dq}{dt}$ .

**Conservation of Charge (1st law):** The sum of the currents entering a node must equal the sum of the currents exiting a node.

**Conservation of Energy (2nd law):** The voltages around a closed path in a circuit must sum to zero (voltage drops are negative, voltage gains are positive).

The voltage drop across an inductor is  $L\frac{di}{dt} = L\frac{d^2q}{dt^2}$ . The voltage drop across a resistor is  $iR = R\frac{dq}{dt}$ . The voltage drop across a capacitor is  $\frac{1}{C}q$ . The sum of the voltage drops is equal to the impressed voltage  $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{1}{C}q = E(t)$ .

## Chapter 4 - Higher-Order Differential Equations

**Superposition Principle - Homogeneous Equations:** A linear combination of solutions to a homogeneous DE is also a solution. This means that constant multiples of a solution to a homogeneous DE are also solutions and the trivial solution  $y = 0$  is always a solution to a homogeneous DE.

A set of functions is linearly dependent if there is some linear combination of the functions that is zero for every  $x$  in the interval.

A set of solutions is linearly independent if and only if the Wronskian is not zero for every  $x$  in some interval. A set of linearly independent solutions to a homogeneous DE is said to be a fundamental set of solutions and there is always a fundamental set for a homogeneous DE.

The Wronskian of  $n$  functions  $y_1, y_2, \dots, y_n$ , is the  $n \times n$  determinant  $W = \begin{vmatrix} y_1 & y_2 & \cdots & y_n \\ y_1' & y_2' & \cdots & y_n' \\ \vdots & \vdots & \ddots & \vdots \\ y_1^{(n-1)} & y_2^{(n-1)} & \cdots & y_n^{(n-1)} \end{vmatrix}$

Any function free of arbitrary parameters that satisfies a nonhomogeneous DE is a particular solution,  $y_p$ . The complementary function,  $y_c$ , is the general solution to the associated homogeneous DE. The general solution to a nonhomogeneous equation is  $y = y_c + y_p$ .

**Reduction of Order:** If  $y_1$  is a solution to a second-order linear homogeneous DE in standard form

$y'' + P(x)y' + Q(x)y = 0$ , then a second solution is  $y_2 = y_1 \int \frac{\mu^{-1}}{y_1^2} dx$ , where  $\mu = e^{\int P(x) dx}$  is the

integrating factor from chapter 2.

**Homogeneous Linear Equations with Constant Coefficients:** The auxiliary equation is formed by converting the DE into a polynomial function. For example,  $3y^{(5)} + y^{(4)} + 3y''' + 109y'' + 192y' + 52y = 0$  would have an auxiliary equation of  $3m^5 + m^4 + 3m^3 + 109m^2 + 192m + 52 = 0$ . You find the solutions to the auxiliary equation, which in this case are  $m = -2$  with multiplicity 2,  $m = -\frac{1}{3}$ , and  $m = 2 \pm 3i$ . From each of the roots, we form a linear independent combination of terms involving  $e^{mx}$ . Thus  $y = c_1 e^{-2x} + c_2 x e^{-2x} + c_3 e^{-1/3x} + e^{2x} (c_4 \cos 3x + c_5 \sin 3x)$ .

Two common DEs  $y'' + k^2 y = 0$  and  $y'' - k^2 y = 0$  have solutions of  $y = c_1 \cos kx + c_2 \sin kx$  and  $y = c_1 e^{kx} + c_2 e^{-kx}$  respectively. The solutions to  $y'' - k^2 y = 0$  can also be written as  $y = c_1 \cosh kx + c_2 \sinh kx$ .

**Method of Undetermined Coefficients - Superposition Approach:** This method is useful when the coefficients of the DE are constants and the input function is comprised of sums or products of constant, polynomial, exponential, or trigonometric (sine and cosine) functions. You make guesses about the particular solutions based on the form of the input and then equate coefficients.

**Method of Undetermined Coefficients - Annihilator Approach:**  $L$  is an annihilator of a function if it has constant coefficients and  $L(f(x)) = 0$ .

- Use  $D^n$  to annihilate functions of the form  $x^k$ , where  $k$  is a whole number less than  $n$ .
- Use  $D - \alpha$  to annihilate functions of the form  $e^{\alpha x}$ .
- Use  $D^2 + \beta^2$  to annihilate functions for the form  $\cos \beta x$  or  $\sin \beta x$ .
- Combinations of polynomial, exponential, and trigonometric functions can be annihilated by using

$[(D - \alpha)^2 + \beta^2]^n$  that annihilates functions of the form  $x^k e^{\alpha x} \cos \beta x$  or  $x^k e^{\alpha x} \sin \beta x$ , where  $k$  is a whole number less than  $n$ .

**Variation of Parameters:** Variation of parameters can be used when the coefficients of the DE are not constants. It involves the Wronskian,  $W$ , and two functions  $u'_1 = -\frac{y_2 f(x)}{W}$  and  $u'_2 = \frac{y_1 f(x)}{W}$  that are integrated to find  $u_1$  and  $u_2$ . The particular solution is then  $y_p = u_1 y_1 + u_2 y_2$ .

**Cauchy-Euler Equation:** This looks like a linear DE with constant coefficients except that the coefficients have an extra factor of  $x^k$ , where  $k$  is the same as the order of the derivative. The solution is  $y = x^m$ , which makes  $y' = mx^{m-1}$ ,  $y'' = m(m-1)x^{m-2}$ , and so on. Substitute and solve for  $m$ , but then replace  $x$  by  $\ln x$  when writing the solution. For example,  $x^2 y'' + 5xy' + 4y = 0$  turns into  $m(m-1) + 5m + 4 = 0$ , which has a solution of  $m = -2$  with multiplicity 2. The solution is  $y = c_1 e^{-2 \ln x} + c_2 (\ln x) e^{-2 \ln x}$ , which simplifies to  $y = c_1 x^{-2} + c_2 x^{-2} \ln x$ .

## Chapter 5 - Modeling with Higher-Order Differential Equations

### Spring/Mass Systems

Let  $x = 0$  be the equilibrium position with downward being the positive direction.

The main equation is  $m\ddot{x} + \beta\dot{x} + kx = f(t)$ . Dividing through by the mass,  $m$ , and making some substitutions gives us  $\ddot{x} + 2\lambda\dot{x} + \omega^2x = F(t)$ , where  $2\lambda = \frac{\beta}{m}$ ,  $\omega^2 = \frac{k}{m}$ , and  $F(t) = \frac{f(t)}{m}$ .

This is a second order linear differential equation with constant coefficients and can be solved using the techniques from chapter 4.

**Free** motion means that no outside forces act on the system, so  $f(t) = 0$  and you have a homogeneous equation. A **driven** system means that an external force acts on the system and you have  $f(t) \neq 0$ , which makes it a non-homogeneous equation.

An **undamped** system means that there are no retarding forces acting on the spring. In this case the first order term disappears since  $\beta = 0$ . A **damped** system the medium through which the spring moves slows it down and  $\beta > 0$ .

We can use  $d = \lambda^2 - \omega^2$  to determine the type of damping in the system. A system is overdamped when  $d > 0$ , underdamped when  $d < 0$ , and critically damped when  $d = 0$ . If this sounds like determining the types of roots of a quadratic equation, that's because it is. The discriminant  $b^2 - 4ac$  from the general quadratic equation becomes  $2d$  in these systems.

### Series Circuit Analogue

Kirchhoff's second law  $L\frac{d^2q}{dt^2} + R\frac{dq}{dt} + \frac{1}{C}q = E(t)$  is a second order, non-homogeneous, linear differential equation with constant coefficients. It is overdamped, critically damped, or underdamped depending on the value of the discriminant  $R^2 - \frac{4L}{C}$ .

### Deflection of a Beam

Deflection of a horizontal beam satisfies the equation  $EI\frac{d^4y}{dx^4} = w(x)$  where  $EI$  is the flexural rigidity and  $w(x)$  is the load per unit length.

- An embedded end has no deflection,  $y = 0$ , and is horizontal,  $y' = 0$ .
- A free end has no bend,  $y'' = 0$ , and cannot be sheared,  $y''' = 0$ .
- A simply supported end has no deflection,  $y = 0$ , and no bend,  $y'' = 0$ .

## Chapter 6 - Series Solutions of Linear Equations

All functions with real coefficients can be expressed as power series centered about a point. If the power series converges only at the point, then the point is called a singular point; otherwise the point is called an ordinary point and the function is called *analytic* at the point.

If the ordinary point is  $x = 0$ , we let  $y = \sum_{n=0}^{\infty} c_n x^n$ ,  $y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$ , and  $y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2}$ .

### Method of Frobenius

The standard form for a differential equation involving singular point is  $y'' + P(x)y' + Q(x)y = 0$

If  $p(x) = (x - x_0)P(x)$  and  $q(x) = (x - x_0)Q(x)$  are both analytic at  $x_0$ , then  $x_0$  is said to be a regular singular point.

If  $x = x_0$  is a regular singular point then there exists at least one solution of the form

$y = (x - x_0)^r \sum_{k=0}^{\infty} c_k (x - x_0)^k$ , which simplifies to  $y = \sum_{k=0}^{\infty} c_k (x - x_0)^{k+r}$ , where  $r$  is a constant to be determined.

When the singular point is  $x = 0$ , the values of  $r$  can be found by solving the indicial equation  $r(r-1) + a_0 r + b_0 = 0$ , where  $a_0$  and  $b_0$  are the constants in  $p(x) = xP(x)$  and  $q(x) = x^2Q(x)$  respectively.

### Bessel's Equation

Bessel's equation of order  $\nu$  is  $x^2 y'' + xy' + (\alpha^2 x^2 - \nu^2)y = 0$ . The solution is  $y = c_1 J_\nu(\alpha x) + c_2 J_{-\nu}(\alpha x)$  as long as  $\nu$  is not an integer. If  $\nu$  is integer then the solution is  $y = c_1 J_\nu(\alpha x) + c_2 Y_\nu(\alpha x)$ . Technically, this is a solution to any Bessel equation, but we prefer  $J_\nu$  and  $J_{-\nu}$  when  $\nu$  is not an integer.

The **Modified Bessel Equation** is  $x^2 y'' + xy' - (\alpha^2 x^2 + \nu^2)y = 0$ . The solution is similar to the Bessel Equation, except you replace  $J$  by  $I$  and  $Y$  by  $K$ .

### Legendre's Equation

Legendre's equation of order  $n$  is  $(1 - x^2)y'' - 2xy' + n(n+1)y = 0$ . If  $n$  is a non-negative integer, then the solution is a polynomial  $P_n(x)$ . The first few solutions are  $P_0(x) = 1$ ,  $P_1(x) = x$ ,  $P_2(x) = \frac{1}{2}(3x^2 - 1)$ ,  $P_3(x) = \frac{1}{2}(5x^3 - 3x)$ , and  $P_4(x) = \frac{1}{8}(35x^4 - 30x^2 + 3)$ . If  $n$  is not a non-negative integer, then the solution is an infinite series.



## Chapter 7 - The Laplace Transform

Let  $f$  be a function defined for  $t \geq 0$ . The Laplace transform of  $f(t)$  is  $F(s) = \mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$ , provided this integral converges.

### Basic Transforms

Here are the basic Laplace transformations.

- $\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$
- $\mathcal{L}\{e^{at}\} = \frac{1}{s-a}$
- $\mathcal{L}\{\sin kt\} = \frac{k}{s^2+k^2}$
- $\mathcal{L}\{\cos kt\} = \frac{s}{s^2+k^2}$
- $\mathcal{L}\{\sinh kt\} = \frac{k}{s^2-k^2}$
- $\mathcal{L}\{\cosh kt\} = \frac{s}{s^2-k^2}$

### Solving Initial Value Problems

Laplace transforms can be used to solve initial value problems about  $t = 0$ . One of the huge benefits over what we did in chapter 4 is that this solves the equation and finds the constants at the same time.

1. Take the Laplace transform,  $\mathcal{L}$ , of both sides
2. Solve for  $Y(s)$
3. Take the inverse Laplace transform,  $\mathcal{L}^{-1}$ , of both sides

### Combinations of Functions

There are three types of functions we deal with: polynomial, exponential, and trigonometric functions. If your expression involves only one of the three, then use the basic transform for that function.

If your function contains an exponential and one of the other two types, then find the transform of the other type and apply the translation theorem  $\mathcal{L}\{e^{at} f(t)\} = F(s-a)$ . For example, in  $\mathcal{L}\{e^{3t} \cos 4t\}$ , you would begin with  $F(s) = \mathcal{L}\{\cos 4t\} = \frac{s}{s^2+16}$  and then find  $F(s-3) = \frac{s-3}{(s-3)^2+16}$ .

If you are unable to find a transform of an expression involving a polynomial by one of the other means, then you can use the translation theorem  $\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} [F(s)]$ .

### Partial Fractions

You will need to use partial fractions for many of the problems in this chapter. When the denominators are composed of distinct linear factors, you can use the cover-up method. In this method, you cover up a factor and then substitute the corresponding root into the rest of the expression to get the coefficient over the factor.

This shortcut does not work for repeated roots or quadratic factors. In those cases, you may need to use undetermined coefficients to find the values.

## Chapter 8 - Systems of Linear First-Order DEs

### Eigenvalues and Eigenvectors

If  $\mathbf{X}' = \mathbf{A}\mathbf{X}$  is a homogeneous linear first-order system, then the polynomial equation is the characteristic equation  $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$  and its solutions are the eigenvalues. We want to write a solution as  $\mathbf{X} = \mathbf{K}e^{\lambda t}$ , where  $\mathbf{K}$  is the associated eigenvector.

The general solution to a homogeneous linear system is  $\mathbf{X} = c_1\mathbf{K}_1e^{\lambda_1 t} + c_2\mathbf{K}_2e^{\lambda_2 t} + \dots + c_n\mathbf{K}_ne^{\lambda_n t}$

If  $\mathbf{K}$  is an eigenvector corresponding to the complex eigenvalue  $\lambda = \alpha + \beta i$ , then let  $\mathbf{B}_1 = \text{Re}(\mathbf{K})$  and  $\mathbf{B}_2 = \text{Im}(\mathbf{K})$ . The two solutions with real coefficients are  $\mathbf{X}_1 = [\mathbf{B}_1 \cos \beta t - \mathbf{B}_2 \sin \beta t]e^{\alpha t}$  and  $\mathbf{X}_2 = [\mathbf{B}_1 \sin \beta t + \mathbf{B}_2 \cos \beta t]e^{\alpha t}$ .

For a nonhomogeneous system, the general solution becomes  $\mathbf{X} = \mathbf{X}_c + \mathbf{X}_p$  and the method of undetermined coefficients or variation of parameters can be used to find the particular solution.

### Matrix Exponentials

For a homogeneous system, we can define a matrix exponential  $e^{\mathbf{A}t}$  so that  $\mathbf{X} = e^{\mathbf{A}t}\mathbf{C}$  is a solution to  $\mathbf{X}' = \mathbf{A}\mathbf{X}$ . For any square matrix of size  $n$ ,  $e^{\mathbf{A}t} = \mathbf{I} + \mathbf{A}t + \mathbf{A}^2 \left(\frac{t^2}{2!}\right) + \mathbf{A}^3 \left(\frac{t^3}{3!}\right) + \dots$ , which can be written

$$\text{as } e^{\mathbf{A}t} = \sum_{k=0}^{\infty} \mathbf{A}^k \left(\frac{t^k}{k!}\right).$$

$\Phi(t) = e^{\mathbf{A}t}$  is a fundamental matrix.

For nonhomogeneous systems,  $\mathbf{X}' = \mathbf{A}\mathbf{X} + \mathbf{F}(t)$ , the general solution is  $\mathbf{X} = \mathbf{X}_c + \mathbf{X}_p$  where  $\mathbf{X}_c = \phi(t)\mathbf{C}$  and  $\mathbf{X}_p = \Phi(t) \int_{t_0}^t \Phi^{-1}(s)\mathbf{F}(s) ds$ . In practice,  $\Phi^{-1}(s) = e^{-\mathbf{A}s}$  can be found from  $e^{\mathbf{A}t}$  by substituting  $t = -s$ .

## Chapter 9 - Numerical Solutions of Ordinary DEs

### Euler's Method

In chapter 2 (and in Calculus II), we had Euler's Method, which used a sequence of local linear approximations,  $f(x + \Delta x) \approx f(x) + \Delta y$  where  $\Delta y$  was approximated by  $dy = f'(x)\Delta x$ , to estimate the next value in  $y$ . Replacing  $\Delta x$  by  $h$  and switching to the multivariable form  $\frac{dy}{dx} = f(x, y)$ , we get the formula used.

$$y_{n+1} = y_n + h \cdot f(x_n, y_n)$$

### Improved Euler's Method

This method estimates the next  $y$  value in the sequence using Euler's method,  $y_{n+1}^* = y_n + h \cdot f(x_n, y_n)$ , and then averages the slopes at the two ends of the interval to find a better approximation for the next  $y$ .

$$y_{n+1} = y_n + \frac{1}{2}h [f(x_n, y_n) + f(x_{n+1}, y_{n+1}^*)]$$

### Runge-Kutta Methods

These are generalizations of Euler's method where the slope  $f(x_n, y_n)$  is replaced by a weighted average of the slopes on the interval  $x_n \leq x \leq x_{n+1}$ . That is,  $y_{n+1} = y_n + h(w_1k_1 + w_2k_2 + \cdots + w_mk_m)$ , where the weights  $w$  are chosen so that they agree with a Taylor series of order  $m$ .

#### RK1

The first-order Runge-Kutta method is actually Euler's method. Choose  $k_1 = f(x_n, y_n)$  and  $w_1 = 1$  to get  $y_{n+1} = y_n + hk_1$ .

#### RK2

The second-order Runge-Kutta method chooses  $k_1 = f(x_n, y_n)$ ,  $k_2 = f(x_n + h, y_n + hk_1)$ , and  $w_1 = w_2 = \frac{1}{2}$  to get the improved Euler's method where  $y_{n+1} = y_n + \frac{1}{2}h[k_1 + k_2]$

#### RK4

The fourth-order Runge-Kutta method chooses  $k_1 = f(x_n, y_n)$ ,  $k_2 = f(x_n + \frac{1}{2}h, y_n + \frac{1}{2}hk_1)$ ,  $k_3 = f(x_n + \frac{1}{2}h, y_n + \frac{1}{2}hk_2)$ , and  $k_4 = f(x_n + h, y_n + hk_3)$ . The weights are  $w_1 = w_4 = \frac{1}{6}$  and  $w_2 = w_3 = \frac{1}{3}$ . The result is  $y_{n+1} = y_n + \frac{1}{6}h[k_1 + 2k_2 + 2k_3 + k_4]$ .