

MATH 609-601 Numerical Analysis
Programming assignment #4
Runge-Kutta Method with Automatic Step-Size Control

Write a program for solving Cauchy problem for a single differential equation of first order applying one of the methods that automatically controls the error less than ϵ by selecting appropriate step-size.

Specifications

1. Run the program for two values of ϵ : 10^{-2} and 10^{-4} .
2. Report the number of steps and the obtained solution at the end point. Plot the obtained approximate solution in the whole interval.

Computational examples - solve the following problems:

1. In a circuit impressed, voltage E , and resistance R , inductance L , capacitance C in parallel, the current satisfies the differential equation

$$i'(t) = CE''(t) + \frac{1}{R}E'(t) + \frac{1}{L}E.$$

Suppose $C = 0.3$ farad, $R = 1.4$ ohms, $L = 1.7$ henries, and the voltage is given by $E(t) = e^{-0.06\pi t} \sin(2t - \pi)$. If $i(0) = 0$, find the current $i(t)$ for $0 < t < 5$.

2. A liquid of low viscosity, such as water, flows from an inverted conical tank with circular orifice at the rate

$$x'(t) = -0.6\pi r^2 \sqrt{2g} \frac{\sqrt{x}}{A(x)},$$

where r is the radius of the orifice, x is the height of the liquid level from the vertex of the cone, and $A(x)$ is the area of the cross section of the tank x units above the orifice. Suppose $r = 0.1$ feet, $g = 32$ feet/sec², and the tank has an initial water level of 8 feet and initial volume of $512\pi/3$ cubic feet. Find the time when the tank is emptied.

3. The irreversible chemical reaction in which two molecules of solid potassium dichomate ($K_2Cr_2O_7$), two molecules of water (H_2O), and three atoms of solid sulfur (S) combine to yield three molecules of the gas sulfur dioxide (SO_2), four molecules of solid potassium hydroxide (KOH), and two molecules of solid chrome oxide (Cr_2O_3) can be represented symbolically by the stoichiometric equation:

$2K_2Cr_2O_7 + 2H_2O + 3S \rightarrow 4KOH + 2Cr_2O_3 + 3SO_2$. If n_1 molecules of $K_2Cr_2O_7$, n_2 molecules of H_2O and n_3 molecules of S are originally available, the following differential equation describes the amount $x(t)$ of KOH after time t :

$$x'(t) = k(n_1 - 0.5x)^2(n_2 - 0.5x)^2(n_3 - 0.75x)^3,$$

where k is the velocity constant of the reaction. If $k = 6.22 \cdot 10^{-19}$, $n_1 = n_2 = 1000$, $n_3 = 1500$, how many units of potassium hydroxide will have been formed after two seconds ?