

CONSIDER THE DIFFERENTIAL EQUATION $Y=XY$. USE EULER'S METHOD WITH $X=0.1$ TO ESTIMATE Y WHEN $X=1.4$ FOR THE

CONSIDER THE DIFFERENTIAL EQUATION $Y=XY$. USE EULER'S METHOD WITH $X=0.1$ TO ESTIMATE Y WHEN $X=1.4$ FOR THE

INTRODUCTION TO DIFFERENTIAL EQUATIONS AND NUMERICAL METHODS

DIFFERENTIAL EQUATIONS ARE FUNDAMENTAL IN MODELING REAL-WORLD PHENOMENA ACROSS PHYSICS, ENGINEERING, BIOLOGY, AND ECONOMICS. THEY DESCRIBE HOW A QUANTITY CHANGES CONCERNING ANOTHER VARIABLE, OFTEN TIME OR SPACE. IN MANY CASES, EXACT SOLUTIONS TO DIFFERENTIAL EQUATIONS ARE CHALLENGING OR IMPOSSIBLE TO FIND ANALYTICALLY, ESPECIALLY FOR NONLINEAR EQUATIONS. THIS IS WHERE NUMERICAL METHODS, SUCH AS EULER'S METHOD, COME INTO PLAY TO APPROXIMATE SOLUTIONS EFFECTIVELY.

IN THIS ARTICLE, WE FOCUS ON THE DIFFERENTIAL EQUATION:

$$\left[\frac{dy}{dx} = xy, \right]$$

AND DEMONSTRATE HOW TO USE EULER'S METHOD WITH AN INITIAL POINT AT $(x = 0.1)$ TO ESTIMATE THE VALUE OF (y) AT $(x = 1.4)$. THIS EXAMPLE NOT ONLY ILLUSTRATES A COMMON NUMERICAL TECHNIQUE BUT ALSO EMPHASIZES THE IMPORTANCE OF UNDERSTANDING STEP SIZE, INITIAL CONDITIONS, AND ERROR ESTIMATION IN NUMERICAL ANALYSIS.

UNDERSTANDING THE DIFFERENTIAL EQUATION $\left(\frac{dy}{dx} = xy \right)$

NATURE OF THE EQUATION

THE GIVEN DIFFERENTIAL EQUATION:

$$\left[\frac{dy}{dx} = xy, \right]$$

IS A FIRST-ORDER, NONLINEAR ODE. IT INDICATES THAT THE RATE OF CHANGE OF (y) WITH RESPECT TO (x) DEPENDS ON THE PRODUCT OF (x) AND (y) . SUCH EQUATIONS ARE FREQUENTLY ENCOUNTERED IN MODELING EXPONENTIAL GROWTH PROCESSES WHERE THE GROWTH RATE DEPENDS ON BOTH THE CURRENT STATE AND A VARIABLE PARAMETER.

INITIAL CONDITION AND DOMAIN

SUPPOSE THE INITIAL CONDITION IS GIVEN AT $(x = 0.1)$:

$$\left[y(0.1) = y_0, \right]$$

WHERE (y_0) IS KNOWN OR PROVIDED. FOR THE PURPOSE OF THIS EXAMPLE, ASSUME $(y(0.1) = y_0 = 1)$. THE GOAL IS TO ESTIMATE (y) AT $(x = 1.4)$.

EULER'S METHOD: AN INTRODUCTION

WHAT IS EULER'S METHOD?

EULER'S METHOD IS ONE OF THE SIMPLEST NUMERICAL TECHNIQUES FOR APPROXIMATING SOLUTIONS TO INITIAL VALUE PROBLEMS (IVPs) FOR ORDINARY DIFFERENTIAL EQUATIONS. IT WORKS BY ITERATIVELY STEPPING FORWARD FROM AN INITIAL POINT USING THE SLOPE (DERIVATIVE) AT EACH POINT TO ESTIMATE THE NEXT POINT.

GIVEN THE DIFFERENTIAL EQUATION:

$$\left[\frac{dy}{dx} = f(x, y), \right]$$

AND INITIAL CONDITIONS (x_0) AND (y_0) , EULER'S METHOD ESTIMATES (y) AT SUBSEQUENT POINTS USING:

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

WHERE:

- (h) IS THE STEP SIZE,
- $(x_{n+1} = x_n + h)$,
- (y_{n+1}) IS THE ESTIMATED VALUE AT (x_{n+1}) .

ADVANTAGES AND LIMITATIONS

ADVANTAGES:

- SIMPLE TO IMPLEMENT.
- USEFUL FOR GAINING QUICK APPROXIMATIONS.
- WELL-SUITED FOR EDUCATIONAL PURPOSES AND INITIAL ANALYSIS.

LIMITATIONS:

- CAN ACCUMULATE SIGNIFICANT ERRORS WITH LARGE STEP SIZES.
- LESS ACCURATE THAN HIGHER-ORDER METHODS LIKE RUNGE-KUTTA.
- REQUIRES SMALL STEP SIZES FOR BETTER ACCURACY, INCREASING COMPUTATIONAL EFFORT.

APPLYING EULER'S METHOD TO $\left(\frac{dy}{dx} = xy \right)$ FROM $(x=0.1)$ TO $(x=1.4)$

STEP SIZE SELECTION

CHOOSING AN APPROPRIATE STEP SIZE, (h) , IS CRUCIAL. TO ESTIMATE (y) AT $(x=1.4)$, STARTING FROM $(x=0.1)$, THE TOTAL INTERVAL LENGTH IS:

$$[\Delta x = 1.4 - 0.1 = 1.3.]$$

SUPPOSE WE SELECT A STEP SIZE $(h = 0.1)$, WHICH BALANCES COMPUTATIONAL EFFORT AND ACCURACY. THE NUMBER OF STEPS NEEDED IS:

$[N = \frac{\{\Delta x\}}{\{h\}} = \frac{\{1.3\}}{\{0.1\}} = 13.]$

THIS MEANS WE'LL PERFORM 13 ITERATIONS, EACH UPDATING THE ESTIMATE OF (y) .

INITIAL VALUES

- STARTING POINT: $(x_0 = 0.1)$,
- INITIAL $(y_0 = 1)$,
- STEP SIZE: $(h = 0.1)$.

ITERATIVE COMPUTATION

FOR EACH STEP:

$[y_{\{N+1\}} = y_N + h \cdot f(x_N, y_N) = y_N + h \cdot x_N y_N.]$

LET'S PERFORM THE FIRST FEW STEPS EXPLICITLY:

STEP 1:

- $(x_0 = 0.1)$,
- $(y_0 = 1)$,
- $(f(0.1, 1) = 0.1 \times 1 = 0.1)$,
- $(y_1 = 1 + 0.1 \times 0.1 = 1 + 0.01 = 1.01)$,
- $(x_1 = 0.2)$.

STEP 2:

- $(x_1 = 0.2)$,
- $(y_1 = 1.01)$,
- $(f(0.2, 1.01) = 0.2 \times 1.01 = 0.202)$,
- $(y_2 = 1.01 + 0.1 \times 0.202 = 1.01 + 0.0202 = 1.0302)$,
- $(x_2 = 0.3)$.

CONTINUING THIS PROCESS ITERATIVELY, UPDATING (x) AND (y) , WE REACH $(x = 1.4)$ AFTER 13 STEPS.

DETAILED STEP-BY-STEP CALCULATION

BELOW IS A SUMMARIZED TABLE OF THE COMPUTATION PROCESS FOR ALL 13 STEPS:

STEP	(x_N)	(y_N)	$(f(x_N, y_N) = x_N y_N)$	$(y_{\{N+1\}} = y_N + h \times f(x_N, y_N))$
0	0.1	1.0000	0.1	1.0000 + 0.1×0.1= 1.0100
1	0.2	1.0100	0.2×1.0100=0.2020	1.0100 + 0.1×0.2020= 1.0302
2	0.3	1.0302	0.3×1.0302=0.3091	1.0302 + 0.1×0.3091= 1.0611
3	0.4	1.0611	0.4×1.0611=0.4244	1.0611 + 0.1×0.4244= 1.1035
4	0.5	1.1035	0.5×1.1035=0.5517	1.1035 + 0.1×0.5517= 1.1587
5	0.6	1.1587	0.6×1.1587=0.6952	1.1587 + 0.1×0.6952= 1.2282

6	0.7	1.2282	$0.7 \times 1.2282 = 0.8597$	$1.2282 + 0.1 \times 0.8597 = 1.3142$
7	0.8	1.3142	$0.8 \times 1.3142 = 1.0514$	$1.3142 + 0.1 \times 1.0514 = 1.4193$
8	0.9	1.4193	$0.9 \times 1.4193 = 1.2774$	$1.4193 + 0.1 \times 1.2774 = 1.5470$
9	1.0	1.5470	$1.0 \times 1.5470 = 1.5470$	$1.5470 + 0.1 \times 1.5470 = 1.7017$
10	1.1	1.7017	$1.1 \times 1.7017 = 1.8719$	$1.7017 + 0.1 \times 1.8719 = 1.8899$
11	1.2	1.8899		

FREQUENTLY ASKED QUESTIONS

WHAT IS THE DIFFERENTIAL EQUATION GIVEN IN THE PROBLEM?

THE DIFFERENTIAL EQUATION IS $Y' = XY$, WHICH CAN BE WRITTEN AS $dy/dx = xy$.

WHAT IS EULER'S METHOD USED FOR IN THIS CONTEXT?

EULER'S METHOD IS USED TO APPROXIMATE THE SOLUTION OF THE DIFFERENTIAL EQUATION FROM THE INITIAL POINT AT $x=0.1$ TO $x=1.4$.

WHAT IS THE INITIAL CONDITION PROVIDED FOR THE ESTIMATION?

THE INITIAL POINT IS AT $x=0.1$, BUT THE INITIAL y -VALUE IS NOT EXPLICITLY GIVEN IN THE PROBLEM STATEMENT, SO IT NEEDS TO BE SPECIFIED OR ASSUMED BASED ON CONTEXT.

HOW DO YOU SET UP THE ITERATIVE FORMULA FOR EULER'S METHOD HERE?

THE ITERATIVE FORMULA IS $y_{n+1} = y_n + h f(x_n, y_n)$, WHERE $f(x, y) = xy$, AND h IS THE STEP SIZE.

WHAT IS THE STEP SIZE (h) USED WHEN $x=0.1$ TO $x=1.4$?

THE TOTAL INTERVAL IS FROM 0.1 TO 1.4 , SO THE STEP SIZE h DEPENDS ON HOW MANY STEPS ARE USED; IF USING A SINGLE STEP, $h = 1.4 - 0.1 = 1.3$, BUT TYPICALLY MULTIPLE STEPS ARE USED FOR BETTER ACCURACY.

HOW DO YOU DETERMINE THE NUMBER OF STEPS FOR EULER'S METHOD IN THIS PROBLEM?

CHOOSE A STEP SIZE h AND DIVIDE THE INTERVAL $[0.1, 1.4]$ INTO EQUAL PARTS, CALCULATING THE NUMBER OF STEPS AS $N = (1.4 - 0.1)/h$.

WHAT IS THE IMPORTANCE OF INITIAL y -VALUE IN APPLYING EULER'S METHOD?

THE INITIAL y -VALUE AT $x=0.1$ IS ESSENTIAL TO START THE ITERATIVE PROCESS; WITHOUT IT, WE CANNOT PERFORM THE APPROXIMATION.

CAN EULER'S METHOD PROVIDE AN EXACT SOLUTION FOR THIS DIFFERENTIAL EQUATION?

NO, EULER'S METHOD PROVIDES AN APPROXIMATE SOLUTION; FOR EXACT SOLUTIONS, ANALYTICAL METHODS ARE NEEDED.

WHAT FACTORS AFFECT THE ACCURACY OF EULER'S METHOD IN THIS PROBLEM?

THE STEP SIZE h AND THE NUMBER OF STEPS TAKEN DIRECTLY INFLUENCE THE APPROXIMATION ACCURACY; SMALLER h YIELDS BETTER RESULTS.

HOW WOULD YOU INTERPRET THE ESTIMATED VALUE OF Y AT $x=1.4$ OBTAINED VIA EULER'S METHOD?

THE ESTIMATED Y AT $x=1.4$ REPRESENTS AN APPROXIMATE SOLUTION TO THE DIFFERENTIAL EQUATION AT THAT POINT, BASED ON THE INITIAL CONDITION AND ITERATIVE CALCULATIONS.

ADDITIONAL RESOURCES

CONSIDER THE DIFFERENTIAL EQUATION $(Y = xy)$ AND EXPLORE ITS NUMERICAL SOLUTION USING EULER'S METHOD WITH AN INITIAL x -VALUE OF 0.1 TO ESTIMATE Y WHEN x REACHES 1.4. THIS INVESTIGATION COMBINES THEORETICAL UNDERSTANDING WITH PRACTICAL COMPUTATION, ILLUSTRATING HOW EULER'S METHOD FUNCTIONS AS AN ACCESSIBLE YET POWERFUL TOOL FOR SOLVING ORDINARY DIFFERENTIAL EQUATIONS (ODEs) WHEN EXACT SOLUTIONS ARE COMPLEX OR UNAVAILABLE. IN THIS COMPREHENSIVE REVIEW, WE DELVE INTO THE MATHEMATICAL FOUNDATION, STEP-BY-STEP IMPLEMENTATION, ANALYSIS OF RESULTS, AND BROADER IMPLICATIONS OF EMPLOYING EULER'S METHOD IN SUCH CONTEXTS.

UNDERSTANDING THE DIFFERENTIAL EQUATION $(Y = xy)$

MATHEMATICAL BACKGROUND AND SIGNIFICANCE

THE DIFFERENTIAL EQUATION UNDER CONSIDERATION, EXPRESSED AS:

$$\left[\frac{dy}{dx} = xy, \right]$$

IS A FIRST-ORDER ORDINARY DIFFERENTIAL EQUATION (ODE) THAT MODELS A VARIETY OF PHENOMENA, FROM POPULATION DYNAMICS TO HEAT TRANSFER, WHERE THE RATE OF CHANGE OF A QUANTITY Y DEPENDS BOTH ON ITS CURRENT STATE AND AN INDEPENDENT VARIABLE x .

THIS PARTICULAR FORM, $(dy/dx = xy)$, IS CLASSIFIED AS A SEPARABLE DIFFERENTIAL EQUATION BECAUSE IT CAN BE REARRANGED TO:

$$\left[\frac{dy}{y} = x \, dx. \right]$$

THIS PROPERTY ALLOWS US TO FIND AN EXACT ANALYTICAL SOLUTION:

$$\begin{aligned} &\left[\int \frac{dy}{y} = \int x \, dx, \right. \\ &\left. \right] \\ &\left[\ln|y| = \frac{x^2}{2} + C, \right. \\ &\left. \right] \\ &\left[y = \pm e^{\frac{x^2}{2} + C} = Ae^{\frac{x^2}{2}}, \right. \\ &\left. \right] \end{aligned}$$

WHERE $(A = \pm e^C)$ IS DETERMINED BY INITIAL CONDITIONS. HOWEVER, IN MANY REAL-WORLD APPLICATIONS, INITIAL CONDITIONS MAY BE UNKNOWN OR THE EXACT SOLUTION MAY BE COMPLICATED TO COMPUTE OR INTERPRET, PROMPTING THE USE OF NUMERICAL METHODS LIKE EULER'S METHOD.

INITIAL CONDITIONS AND THE GOAL OF APPROXIMATION

SUPPOSE WE ARE GIVEN AN INITIAL VALUE $(y(0.1) = y_0)$. WITHOUT AN EXPLICIT VALUE FOR (y_0) , WE CAN ASSUME A TYPICAL INITIAL CONDITION OR ANALYZE THE METHOD GENERALLY. THE PRIMARY GOAL HERE IS TO ESTIMATE THE

VALUE OF y AT $(x = 1.4)$ BY DISCRETIZING THE INTERVAL INTO SMALL STEPS STARTING FROM $(x=0.1)$, AND APPLYING EULER'S METHOD ITERATIVELY.

EULER'S METHOD ALLOWS US TO APPROXIMATE THE SOLUTION AT DISCRETE POINTS, ADVANCING STEP-BY-STEP USING THE DIFFERENTIAL EQUATION ITSELF TO ESTIMATE THE SLOPE OF y AT EACH POINT. THIS METHOD IS PARTICULARLY USEFUL WHEN THE EXACT SOLUTION IS DIFFICULT OR IMPOSSIBLE TO OBTAIN ANALYTICALLY, OR WHEN AN APPROXIMATE NUMERICAL ANSWER SUFFICES.

EULER'S METHOD: THE NUMERICAL APPROACH

FUNDAMENTAL PRINCIPLES OF EULER'S METHOD

EULER'S METHOD IS A STRAIGHTFORWARD NUMERICAL PROCEDURE FOR SOLVING INITIAL VALUE PROBLEMS OF THE FORM:

$$\left[\begin{aligned} \frac{dy}{dx} &= f(x, y), \\ y(x_0) &= y_0. \end{aligned} \right]$$

THE CORE IDEA IS TO USE THE TANGENT LINE AT THE CURRENT POINT TO ESTIMATE THE NEXT POINT:

$$\left[\begin{aligned} y_{n+1} &= y_n + h \cdot f(x_n, y_n), \\ x_{n+1} &= x_n + h, \end{aligned} \right]$$

WHERE:

- (h) IS THE STEP SIZE,
- (x_n, y_n) IS THE CURRENT POINT,
- (y_{n+1}) IS THE ESTIMATED VALUE AT THE NEXT STEP.

THE SMALLER THE STEP SIZE (h) , THE MORE ACCURATE THE APPROXIMATION, BUT THE COMPUTATIONAL EFFORT INCREASES.

APPLYING EULER'S METHOD TO $(dy/dx = xy)$

GIVEN THE DIFFERENTIAL EQUATION:

$$\left[\begin{aligned} \frac{dy}{dx} &= xy, \end{aligned} \right]$$

THE ITERATIVE FORMULA BECOMES:

$$\left[\begin{aligned} y_{n+1} &= y_n + h \cdot (x_n y_n). \end{aligned} \right]$$

TO IMPLEMENT THIS, WE NEED:

- AN INITIAL POINT (x_0, y_0) ,
- A CHOSEN STEP SIZE (h) ,
- A SEQUENCE OF ITERATIONS TO REACH $(x = 1.4)$.

STEP-BY-STEP IMPLEMENTATION FOR (x) FROM 0.1 TO 1.4

CHOOSING THE STEP SIZE (h)

THE SELECTION OF (h) IS CRUCIAL FOR BALANCING ACCURACY AND COMPUTATIONAL EFFICIENCY. FOR THIS EXAMPLE, WE CAN CHOOSE:

- $(h = 0.1)$,

WHICH DIVIDES THE INTERVAL FROM 0.1 TO 1.4 INTO:

$$\left[\frac{1.4 - 0.1}{0.1} = 13 \text{ STEPS} \right]$$

THIS PROVIDES A MANAGEABLE NUMBER OF CALCULATIONS WHILE MAINTAINING REASONABLE ACCURACY.

INITIAL CONDITIONS AND ASSUMPTIONS

- ASSUME $(y(0.1) = y_0 = 1)$. THIS INITIAL VALUE SIMPLIFIES CALCULATIONS AND ALLOWS US TO OBSERVE HOW y EVOLVES.
- THE SEQUENCE OF (x) VALUES WILL BE: 0.1, 0.2, 0.3, ..., 1.4.

ITERATIVE CALCULATIONS

STARTING FROM $(x_0, y_0) = (0.1, 1)$:

STEP 1: $(x = 0.1)$

$$\left[\begin{aligned} f(0.1, 1) &= 0.1 \times 1 = 0.1, \\ y_1 &= 1 + 0.1 \times 0.1 = 1 + 0.01 = 1.01. \end{aligned} \right]$$

STEP 2: $(x = 0.2)$

$$\left[\begin{aligned} f(0.2, 1.01) &= 0.2 \times 1.01 = 0.202, \\ y_2 &= 1.01 + 0.1 \times 0.202 = 1.01 + 0.0202 = 1.0302. \end{aligned} \right]$$

STEP 3: $(x = 0.3)$

$$\left[\begin{aligned} f(0.3, 1.0302) &= 0.3 \times 1.0302 \approx 0.30906, \\ y_3 &= 1.0302 + 0.1 \times 0.30906 \approx 1.0302 + 0.030906 = 1.061106. \end{aligned} \right]$$

CONTINUING THIS PROCESS ITERATIVELY, THE APPROXIMATE y -VALUES AT EACH STEP CAN BE TABULATED:

x	y (APPROXIMATE)
0.1	1.00
0.2	1.01
0.3	1.0302
0.4	1.061106
0.5	1.103651
0.6	1.157982
0.7	1.225453
0.8	1.308182
0.9	1.408441
1.0	1.529573
1.1	1.675620
1.2	1.852747
1.3	2.068840
1.4	2.333250 (APPROXIMATE)

NOTE: THE ABOVE VALUES ARE ROUNDED AT EACH STEP FOR SIMPLICITY, BUT PRECISE COMPUTATION WOULD INVOLVE MORE DECIMAL PLACES.

ANALYSIS OF THE RESULTS AND METHOD PERFORMANCE

ACCURACY CONSIDERATIONS

EULER'S METHOD, BEING A FIRST-ORDER METHOD, INTRODUCES ERRORS PROPORTIONAL TO THE STEP SIZE h . SMALLER h VALUES IMPROVE ACCURACY BUT INCREASE COMPUTATIONAL EFFORT. IN THIS EXAMPLE, USING $h=0.1$, WE OBSERVE THE APPROXIMATE VALUE OF y AT $x=1.4$ TO BE AROUND 2.33.

FOR COMPARISON, THE EXACT SOLUTION DERIVED EARLIER:

$$y = Ae^{x^2/2},$$

ASSUMING $y(0.1) = 1$:

$$1 = Ae^{\{(0.1)^2/2\}} \Rightarrow A = e^{-0.005} \approx 0.995,$$

$$\Rightarrow y(1.4) = 0.995 \times e^{\{(1.4)^2/2\}} = 0.995 \times e^{\{1.96\}} = 0.995 \times e^{0.98}.$$

CALCULATING:

$$e^{0.98} \approx 2.663,$$

$$y(1.4) \approx 0.995 \times 2.663 \approx 2.650.$$

THUS, THE EULER'S ESTIMATE (≈ 2.33) SLIGHTLY UNDERESTIMATES THE TRUE VALUE (~ 2.65), WHICH ALIGNS WITH THE KNOWN BEHAVIOR OF EULER'S METHOD, TENDING TO UNDERESTIMATE FOR INCREASING FUNCTIONS UNLESS A SMALLER h IS

USED.

IMPLICATIONS AND PRACTICAL CONSIDERATIONS

- STEP SIZE CHOICE IS CRITICAL: SMALLER STEPS IMPROVE ACCURACY BUT REQUIRE MORE COMPUTATIONS

Consider The Differential Equation $y' = xy$ Use Euler S Method With $x_0 = 1$ To Estimate y When $x = 4$ For The

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