

Numerical Methods for Ordinary Differential Equations

We will develop and test three approaches on the simple planar system

$$\begin{aligned} x'_1 &= x_1 - x_1^3 - ax_2 \\ x'_2 &= x_1 - x_2 \end{aligned} \tag{1}$$

We begin with the canned solver `ode23`. In order to solve (1) from $t = 0$ up to $t = 20$ starting from $x_1(0) = x_2(0) = 1$ we type

```
[t, x] = ode23(@mycub, [0 20], [1 1]')
```

after creating an m-file called `mycub.m` that looks like,

```
function dx = mycub(t, x)
a = 2;
dx(1, 1) = x(1) - x(1)^3 - a * x(2);
dx(2, 1) = x(1) - x(2);
```

One may then examine x in the phase plane via

```
plot(x(:, 1), x(:, 2)) or comet(x(:, 1), x(:, 2))
```

or as natural time functions via

```
plot(t, x(:, 1), t, x(:, 2))
```

and in each case one should label the axes and curves via `xlabel`, `ylabel` and `legend`. One may now experiment with different time spans, initial conditions, and parameters (just a for now). As a second example we encode the molecular switch in equation 29 on page 290 via

```
function dx = switch29(t, x)
dx(1, 1) = x(1) - x(1)^2 - 2 * x(1) * x(2);
dx(2, 1) = x(2) - x(2)^2 - 2 * x(1) * x(2);
```

To better appreciate what `ode23` is up to we now embark on our own approximation scheme. It is really just a step back to the early part of the course, for we will replace the differential equation, (1), with the difference equation

$$\begin{aligned} \frac{x_1(t_{n+1}) - x_1(t_n)}{dt} &= x_1(t_n) - x_1^3(t_n) - ax_2(t_n) \\ \frac{x_2(t_{n+1}) - x_2(t_n)}{dt} &= x_1(t_n) - x_2(t_n) \end{aligned} \tag{2}$$

where dt is our time step, or increment, and $t_n = (n - 1)dt$. A slight rearrangement of (2) reveals that we may solve for the state at t_{n+1} knowing only the state at t_n . That is

$$\begin{aligned} x_1(t_{n+1}) &= x_1(t_n) + dt(x_1(t_n) - x_1^3(t_n) - ax_2(t_n)) \\ x_2(t_{n+1}) &= x_2(t_n) + dt(x_1(t_n) - x_2(t_n)) \end{aligned} \quad (3)$$

we have coded this in `mycub_fe.m`.