

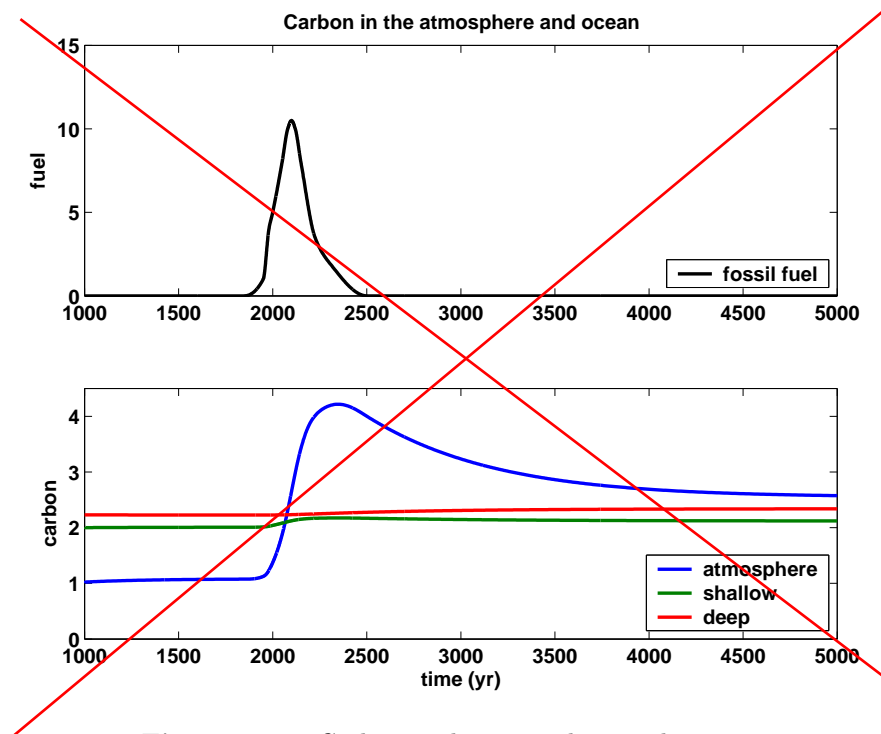
- (a) ~~Reproduce Figure 7.10. Use `pchip` to interpolate the fuel table and `ode23tx` with the default tolerances to solve the differential equations.~~
- (b) ~~How do the amounts of carbon in the three regimes at year 5000 compare with the amounts at year 1000?~~
- (c) ~~When does the atmospheric carbon dioxide reach its maximum?~~
- (d) ~~These equations are mildly stiff, because the various chemical reactions take place on very different time scales. If you zoom in on some portions of the graphs, you should see a characteristic sawtooth behavior caused by the small time steps required by `ode23tx`. Find such a region.~~
- (e) ~~Experiment with other MATLAB ordinary differential equation solvers, including `ode23`, `ode45`, `ode113`, `ode23s`, and `ode15s`. Try various tolerances and report computational costs by using something like~~

```
odeset('RelTol',1.e-6,'AbsTol',1.e-6,'stats','on');
```

Which method is preferable for this problem?

- 7.22. This problem makes use of quadrature, ordinary differential equations, and zero finding to study a nonlinear boundary value problem. The function $y(x)$ is defined on the interval $0 \leq x \leq 1$ by

$$y'' = y^2 - 1,$$



~~Figure 7.10. Carbon in the atmosphere and ocean.~~

$$\begin{aligned}y(0) &= 0, \\y(1) &= 1.\end{aligned}$$

This problem can be solved four different ways. Plot the four solutions obtained on a single figure, using `subplot(2,2,1)`, ..., `subplot(2,2,4)`.

(a) Shooting method. Suppose we know the value of $\eta = y'(0)$. Then we could use an ordinary differential equation solver like `ode23tx` or `ode45` to solve the initial value problem

$$\begin{aligned}y'' &= y^2 - 1, \\y(0) &= 0, \\y'(0) &= \eta.\end{aligned}$$

on the interval $0 \leq x \leq 1$. Each value of η determines a different solution $y(x; \eta)$ and corresponding value for $y(1; \eta)$. The desired boundary condition $y(1) = 1$ leads to the definition of a function of η :

$$f(\eta) = y(1; \eta) - 1.$$

Write a MATLAB function whose argument is η . This function should solve the ordinary differential equation initial problem and return $f(\eta)$. Then use `fzero` or `fzerotx` to find a value η_* so that $f(\eta_*) = 0$. Finally, use this η_* in the initial value problem to get the desired $y(x)$. Report the value of η_* you obtain.

(b) Quadrature. Observe that $y'' = y^2 - 1$ can be written

$$\frac{d}{dx} \left(\frac{(y')^2}{2} - \frac{y^3}{3} + y \right) = 0.$$

This means that the expression

$$\kappa = \frac{(y')^2}{2} - \frac{y^3}{3} + y$$

is actually constant. Because $y(0) = 0$, we have $y'(0) = \sqrt{2\kappa}$. So, if we could find the constant κ , the boundary value problem would be converted into an initial value problem. Integrating the equation

$$\frac{dx}{dy} = \frac{1}{\sqrt{2(\kappa + y^3/3 - y)}}$$

gives

$$x = \int_0^y h(y, \kappa) dy,$$

where

$$h(y, \kappa) = \frac{1}{\sqrt{2(\kappa + y^3/3 - y)}}.$$

This, together with the boundary condition $y(1) = 1$, leads to the definition of a function $g(\kappa)$:

$$g(\kappa) = \int_0^1 h(y, \kappa) dy - 1.$$

You need two MATLAB functions, one that computes $h(y, \kappa)$ and one that computes $g(\kappa)$. They can be two separate M-files, but a better idea is to make $h(y, \kappa)$ an inline function within $g(\kappa)$. The function $g(\kappa)$ should use `quadtx` to evaluate the integral of $h(y, \kappa)$. The parameter κ is passed as an extra argument from g , through `quadtx`, to h . Then `fzerotx` can be used to find a value κ_* so that $g(\kappa_*) = 0$. Finally, this κ_* provides the second initial value necessary for an ordinary differential equation solver to compute $y(x)$. Report the value of κ_* you obtain.

(c and d) Nonlinear finite differences. Partition the interval into $n + 1$ equal subintervals with spacing $h = 1/(n + 1)$:

$$x_i = ih, \quad i = 0, \dots, n + 1.$$

Replace the differential equation with a nonlinear system of difference equations involving n unknowns, y_1, y_2, \dots, y_n :

$$y_{i+1} - 2y_i + y_{i-1} = h^2(y_i^2 - 1), \quad i = 1, \dots, n.$$

The boundary conditions are $y_0 = 0$ and $y_{n+1} = 1$.

A convenient way to compute the vector of second differences involves the n -by- n tridiagonal matrix A with -2 's on the diagonal, 1 's on the super- and subdiagonals, and 0 's elsewhere. You can generate a sparse form of this matrix with

```
e = ones(n,1);
A = spdiags([e -2*e e], [-1 0 1], n, n);
```

The boundary conditions $y_0 = 0$ and $y_{n+1} = 1$ can be represented by the n -vector b , with $b_i = 0, i = 1, \dots, n - 1$, and $b_n = 1$. The vector formulation of the nonlinear difference equation is

$$Ay + b = h^2(y^2 - 1),$$

where y^2 is the vector containing the squares of the elements of y , that is, the MATLAB element-by-element power `y.^2`. There are at least two ways to solve this system.

(c) Linear iteration. This is based on writing the difference equation in the form

$$Ay = h^2(y^2 - 1) - b.$$

Start with an initial guess for the solution vector y . The iteration consists of plugging the current y into the right-hand side of this equation and then solving the resulting linear system for a new y . This makes repeated use of the sparse backslash operator with the iterated assignment statement

$$y = A \setminus (h^2 * (y.^2 - 1) - b)$$

It turns out that this iteration converges linearly and provides a robust method for solving the nonlinear difference equations. Report the value of n you use and the number of iterations required.

(d) Newton's method. This is based on writing the difference equation in the form

$$F(y) = Ay + b - h^2(y^2 - 1) = 0.$$

Newton's method for solving $F(y) = 0$ requires a many-variable analogue of the derivative $F'(y)$. The analogue is the Jacobian, the matrix of partial derivatives

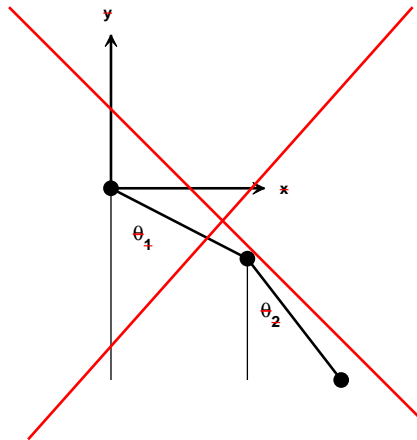
$$J = \frac{\partial F_i}{\partial y_j} = A - h^2 \text{diag}(2y).$$

In MATLAB, one step of Newton's method would be

```
F = A*y + b - h^2*(y.^2 - 1);
J = A - h^2*spdiags(2*y,0,n,n);
y = y - J\F;
```

With a good starting guess, Newton's method converges in a handful of iterations. Report the value of n you use and the number of iterations required.

~~7.23. The double pendulum is a classical physics model system that exhibits chaotic motion if the initial angles are large enough. The model, shown in Figure 7.11, involves two weights, or bobs, attached by weightless, rigid rods to each other and to a fixed pivot. There is no friction, so once initiated, the motion continues forever. The motion is fully described by the two angles θ_1 and θ_2 that the rods make with the negative y axis.~~



~~Figure 7.11. Double pendulum.~~

~~Let m_1 and m_2 be the masses of the bobs and ℓ_1 and ℓ_2 be the lengths of the~~