

ODE solvers

```
[T,Y] = solver(odefun,tspan,y0,options)
```

solvers: `ode23`, **ode45**, `ode113`, `ode15s`, `ode23s`, `ode23t`

`odefun`: `function_name.m`

`tspan`: time vector

`y0`: initial conditions

`options`: relative tolerance, absolute tolerance;

| Solver | Problem Type | Order of Accuracy | When to Use |
|----------------------|------------------|-------------------|---|
| ode45 | Nonstiff | Medium | Most of the time. This should be the first solver you try. |
| <code>ode23</code> | Nonstiff | Low | For problems with crude error tolerances or for solving moderately stiff problems. |
| <code>ode113</code> | Nonstiff | Low to high | For problems with stringent error tolerances or for solving computationally intensive problems. |
| <code>ode15s</code> | Stiff | Low to medium | If <code>ode45</code> is slow because the problem is stiff. |
| <code>ode23s</code> | Stiff | Low | If using crude error tolerances to solve stiff systems and the mass matrix is constant. |
| <code>ode23t</code> | Moderately Stiff | Low | For moderately stiff problems if you need a solution without numerical damping. |
| <code>ode23tb</code> | Stiff | Low | If using crude error tolerances to solve stiff systems. |

ODE equation

```
y'(t) = sin(t) - y(t);  
y(0) = 1;
```

ode_eqs.m

```
function dy = ode_eqs(t,y);  
  
dy = sin(t) - y;
```

main.m

```
t0 = 0;  
tfin=15;  
  
NSTEPS = 200;  
  
for j=1:NSTEPS  
    tspan(j)= t0 + (j-1)*(tfin-t0)/(NSTEPS-1);  
end  
  
options = odeset('RelTol',1e-5,'AbsTol',1e-7);  
y0 = 1;  
  
[t,y] = ode45(@ode_eqs,tspan,y0,options);  
  
figure(1);  
plot(t,y);  
xlabel('t');  
ylabel('y');
```

High order ODE

$$y''(t) = 2\pi^2 \sin^2(t) * y(t)$$

```
y1 = y
y2 = y'
y1' = y2;
y2'(t) = 2*pi^2*sin^2(t)*y1;
```

oden_eqs.m

```
function dy = oden_eqs(t,y);
dy = ones(2,1);
dy(1) = y(2);
dy(2) = 2*pi^2*sin^2(t)*y(1);
```

main.m

```
t0 = 0;
tfin=20;

NSTEPS = 200;

y0 = 0;
y1 = 1;

for j=1:NSTEPS
    tspan(j)= t0 + (j-1)*(tfin-t0)/(NSTEPS-1);
end

options = odeset('RelTol',1e-5,'AbsTol',1e-7);

init = [y0,y1];

[t,y] = ode45(@oden_eqs,tspan,init,options);

A1 = y(:,1);
A2 = y(:,2);
```

```
figure(1);
plot(t,A1);
xlabel('t');
ylabel('y');
```

To do

1.) 4th order ODE

$$5z'''' + 4z''' + 3z'' + 2z' + z = \sin(t)$$

$$\begin{aligned}z(0) &= 0 \\z'(0) &= 10 \\z''(0) &= 20 \\z'''(0) &= 30\end{aligned}$$

solve for: t=(0-100)

2.) 3rd order system

$$\begin{aligned}x'(t) &= 10(y-x) \\y'(t) &= x(28-z) - y \\z'(t) &= xy - 2.7*z\end{aligned}$$

initial conditions:

$$\begin{aligned}x(0) &= 0.1*\text{rand}; \\y(0) &= 0.1*\text{rand}; \\z(0) &= 0.1*\text{rand};\end{aligned}$$

solve for: t=(0-50)

1) plot: x vs. y
 x vs. z
 y vs. z

2) plot: comet3