

## PART II

9. (15 pts) Consider the differential equation  $\dot{y} = y^2 + t$  with the initial condition  $y(0) = 1$ . This equation can be written in the form  $\dot{y} = f(y, t)$  with  $f(y, t) = y^2 + t$ .

- (a) (3 pts) Do you expect a solution to exist and be unique in the vicinity of  $t = 0$  and  $y = 1$ ? If so, why? **Yes:**

$$\frac{\partial f}{\partial t} = 1; \quad \frac{\partial f}{\partial y} = 2y \quad \text{and} \quad \frac{\partial^2 f}{\partial y^2} = 2 \Rightarrow$$

Both  $\frac{\partial f}{\partial t}$  and  $\frac{\partial^2 f}{\partial y^2}$  are continuous near  $t=0$  and  $y=1$  (actually everywhere), and the criteria for the existence and uniqueness theorem are met.

- (b) (12 pts) Using Euler's crude method with a step size of  $h = .1$ , fill out the table below to find  $y$  at the time  $t = .2$ .

| $n$ | $t^n$ | $y^n$ | $f^n$      |
|-----|-------|-------|------------|
| 0   | 0     | 1     | 1          |
| 1   | .1    | 1.1   | 1.31       |
| 2   | .2    | 1.231 | not needed |

Euler says  
 $y^{n+1} = y^n + h f^n$  where  
 $f^n = f(y^n, t^n)$ .

$$y^0 = 1 \quad \text{and} \quad t^0 = 0 \Rightarrow f^0 = 1^2 + 0 = 1; \quad y^1 = y^0 + h f^0 = 1 + h = 1.1;$$

$$f^1 = (y^1)^2 + t^1 = (1.1)^2 + .1 = 1.31; \quad y^2 = y^1 + h f^1$$

$$= (1.1) + (.1)(1.31) = 1.1 + .131 = 1.231$$