

Dipl.-Math. Andreas Fischle  
Dipl.-Math. Patrick Radtke

## Advanced Numerical Methods. Exercise 5.

### Exercise 1: (6 Points)

Reduce the following system of ODEs

$$\begin{aligned}u'' &= e^{tv} + u^3 - t^2 u' + 3v' u \\v'' &= \cos(u') - t^3 u' v' + uv^2\end{aligned}$$

to an equivalent system of ordinary differential equations of first order, i.e., to a system of the form

$$x'(t) = f(t, x(t))$$

which only contains derivatives up to first order.

### Exercise 2: (6 + 2 = 8 Points)

Consider the motion of a space probe exposed to the gravity of the moon and earth. We shall assume that the orbit can be described by two component functions  $(u(t), v(t))^T$ , i.e., that it is essentially planar. The coordinates are chosen such that the earth resides at  $(0, 0)^T$  and the moon is located at  $(1, 0)^T$  and obtain:

$$\begin{aligned}\ddot{u} &= u + 2\dot{v} - (1 - \mu) \frac{u + \mu}{[(u + \mu)^2 + v^2]^{3/2}} - \mu \frac{u - 1 + \mu}{[(u - 1 + \mu)^2 + v^2]^{3/2}}, \\ \ddot{v} &= v - 2\dot{u} - (1 - \mu) \frac{v}{[(u + \mu)^2 + v^2]^{3/2}} - \mu \frac{v}{[(u - 1 + \mu)^2 + v^2]^{3/2}}.\end{aligned}$$

Here, the parameter  $\mu$  denotes the mass of the moon relative to the earth. Note that we used the dot notation to indicate time derivatives, i.e.,  $\dot{u} := \frac{du}{dt}$ .

1. Transform the system of ordinary differential equations into a four dimensional system of first order.
2. Which initial values do you need to prescribe in order to obtain a solvable initial value problem, i.e., to actually compute a trajectory of the space probe? Give an example.

### Exercise 3: (4 + 6 = 10 Points)

Verify that:

1. The explicit Euler's scheme has consistency order 1.
2. The modified Euler's scheme has consistency order 2.

**Hint:** Use Taylor expansions of the solution (in terms of  $f$ ) and the increment function  $\Phi$ .

**Due Date: 05/17/2012 . 12:30h**