

Eulers method

- Given step size for x (h)
- Given derivative $\left(\frac{dy}{dx}\right)$ -
- Given starting x [x_0]

Approximate

- y -value on a given function

x

$$x+h = \text{new } x$$

y -iteration

- use equation of tangent line

$$y - f(x) = f'(x)(x - x)$$

$$y = f'(x)(x - x) + f(x)$$

$$y = f(x) + f'(x)h$$

or

$$\text{new } y = \text{old } y + \text{derivative} (\text{step size})$$

Ex

Use Euler's method with step size .3 to complete the approximate y-value $y(.9)$ of the solution of the initial value problem $y' = x^2$ $y(0) = 1$

$$h = .3$$

$$x_0 = 0$$

$$x_1 = .3$$

$$x_2 = .6$$

$$x_3 = .9$$

$$y_0 = 1$$

$$y_1 = 1 + .3(0^2) = 1$$

$$y_2 = 1 + .3((.3)^2) = 1 + .3(.09) = 1 + .027 = 1.027$$

$$y_3 = 1.027 + .3((.6)^2) = 1.027 + .3(.36) = 1.027 + .108 = 1.135$$

$$\frac{dy}{dx} = x^2$$

$$(.3, 1)$$

$$(.6, 1.027)$$

$$(.9, 1.135)$$