

Example of numerical integration using Runge-Kutta method for $y''[x] = -\omega^2 y[x]$

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In[1]:= omega = 1.5;
        omega2 = omega^2;

In[2]:= i = 1;
        f[i] = 1.;
        f0 = 1.;
        p0 = 0.;
        h = 0.75;
        t = 2  $\pi$  / 1.5;
        nstep = t / h;

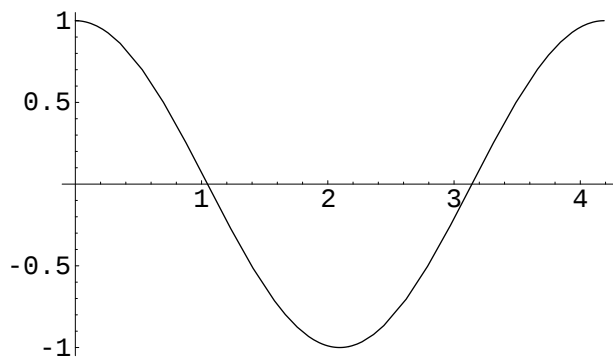
In[3]:= Do[{
        K1 = p0 * h,
        Q1 = -omega2 * f0 * h,
        K2 = (p0 + Q1 / 2) * h,
        Q2 = (-omega2 * (f0 + K1 / 2)) * h,
        K3 = (p0 + Q2 / 2) * h,
        Q3 = (-omega2 * (f0 + K2 / 2)) * h,
        K4 = (p0 + Q3) * h,
        Q4 = (-omega2 * (f0 + K3)) * h,
        p0 = p0 + 1 / 6 * (Q1 + 2 * Q2 + 2 * Q3 + Q4),
        f0 = f0 + 1 / 6 * (K1 + 2 * K2 + 2 * K3 + K4),
        i = i + 1,
        f[i] = f0
    }, {nstep}]

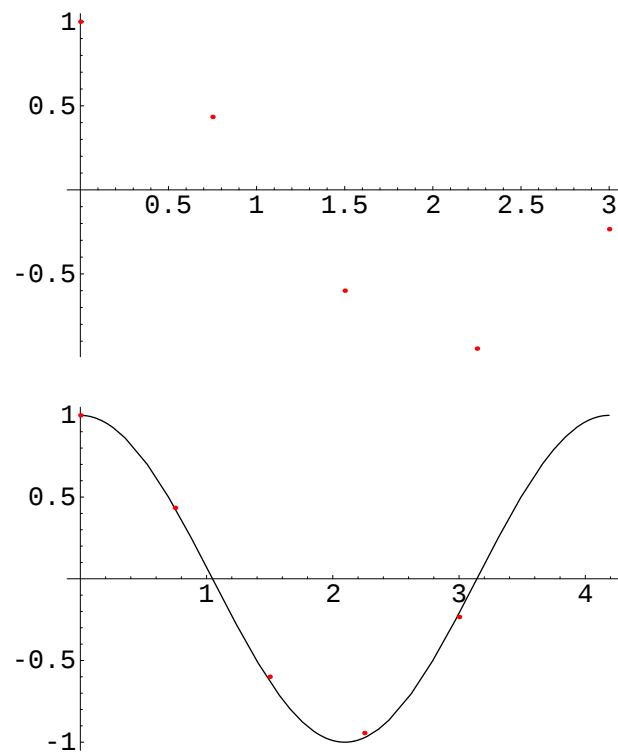
In[4]:= Print["step number ", nstep, " step size ", h];
        sol = Table[{(i - 1) * h, f[i]}, {i, nstep}];

        step number 5.58505 step size 0.75

In[8]:= Show[Plot[Cos[omega * x], {x, 0, h * nstep}], ListPlot[sol, PlotStyle -> Hue[1.0]] ]

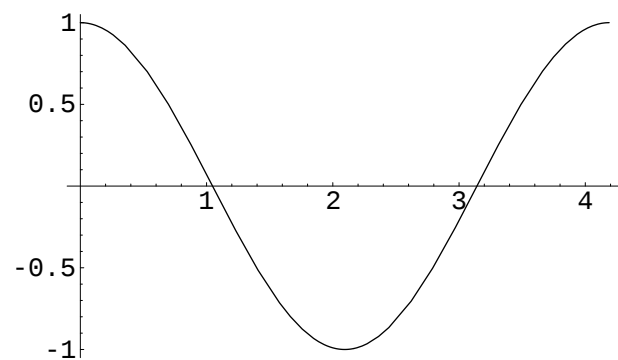
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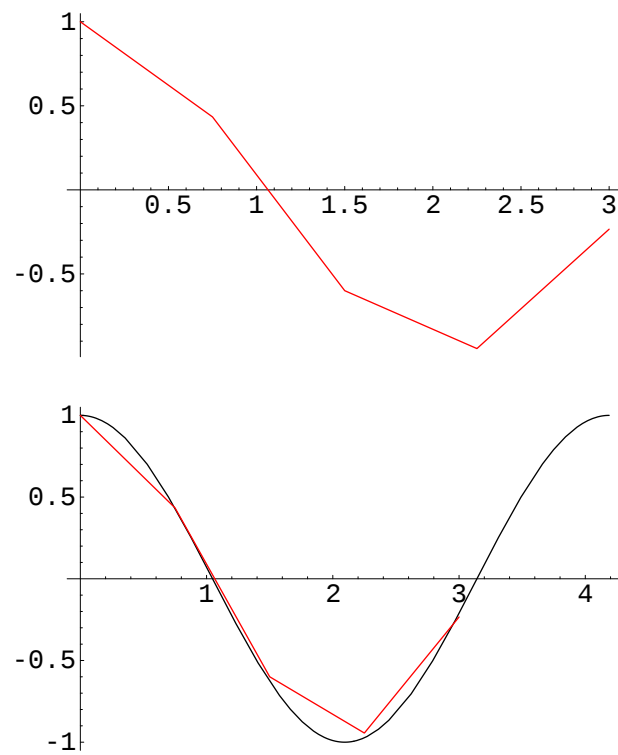




Out[8]= - Graphics -

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In[9]:= sol2 =
  NDSolve[{y'[x] == -omega2*y[x], y[0.0001] == 1, y'[0.0001] == 0}, y, {x, 0, 2 π / 1.5}];
  Show[Plot[y[x] /. sol2, {x, 0, 2 π / 1.5}],
    ListPlot[sol, PlotJoined -> True, PlotStyle -> Hue[1.0]] ]
```





Out[9]= - Graphics -

sol

{{0, 1.}, {0.75, 0.433929}, {1.5, -0.599708}, {2.25, -0.944106}, {3., -0.233857}}