

Again  $\frac{\partial T}{\partial t} - \alpha \frac{\partial^2 T}{\partial x^2} = \left\{ \frac{T_i^{n+1} - T_i^n}{\Delta t} - \frac{\alpha (T_{i+1}^n - 2T_i^n + T_{i-1}^n)}{(\Delta x)^2} \right\} +$

difference equation

$$\left[ -\left(\frac{\partial^2 T}{\partial x^2}\right)^n \frac{\Delta t}{2} + \alpha \left(\frac{\partial^4 T}{\partial x^4}\right) \frac{(\Delta x)^2}{12} + \dots \right]$$

truncation error

Can we do better? segue

Classes of PDEs and impacts on computation

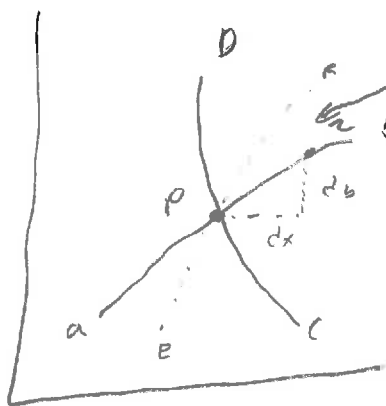
Quasi linear PDEs

$$\text{System } a_1 \frac{\partial u}{\partial x} + b_1 \frac{\partial u}{\partial y} + c_1 \frac{\partial v}{\partial x} + d_1 \frac{\partial v}{\partial y} = f_1(x, y, u, v)$$

$$a_2 \frac{\partial u}{\partial x} + b_2 \frac{\partial u}{\partial y} + c_2 \frac{\partial v}{\partial x} + d_2 \frac{\partial v}{\partial y} = f_2(x, y, u, v)$$

$a_1, a_2, b_1, b_2, c_1, c_2, d_1, d_2$  may be functions of  $x, y, u,$  and  $v$

At any point in  $xy$   $u, v$  take on unique values and their first and second derivatives are finite.



Characteristic curve

Lines where  $\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$

are indeterminate and maybe discontinuous

What? You just said...

Now

$$du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$$

$$dv = \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy$$

$$\begin{bmatrix} a_1 & b_1 & c_1 & d_1 \\ a_2 & b_2 & c_2 & d_2 \\ dx & dy & 0 & 0 \\ 0 & 0 & dx & dy \end{bmatrix} \begin{bmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} \\ \frac{\partial v}{\partial y} \end{bmatrix} = \begin{bmatrix} F_1 \\ F_2 \\ du \\ dv \end{bmatrix}$$

$$[A]x = b$$

How do we get our unique

$$\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} ?$$

$$\frac{\partial u}{\partial x} \text{ is}$$

$$[A] = \begin{bmatrix} a_1 & b_1 & c_1 & d_1 \\ a_2 & b_2 & c_2 & d_2 \\ dx & dy & 0 & 0 \\ 0 & 0 & dx & dy \end{bmatrix}$$

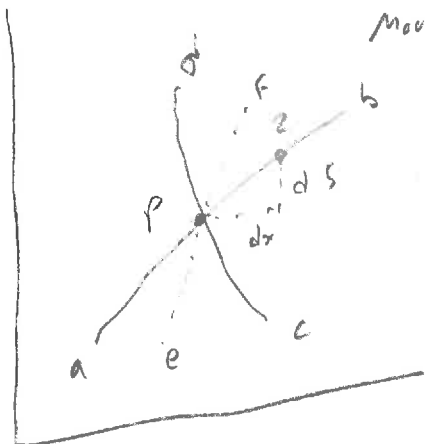
$$[B] = \begin{bmatrix} F_1 & b_1 & c_1 & d_1 \\ F_2 & b_2 & c_2 & d_2 \\ du & dy & 0 & 0 \\ dv & 0 & dx & dy \end{bmatrix}$$

Cramer's Rule

$$\frac{\partial u}{\partial x} = \frac{|B_1|}{|A|}$$

$$x_i = \frac{\det[A_i]}{\det[A]}$$

$B_i$  = matrix formed by replacing  $i$ -th column of  $A$  with vector  $b$



Move along a-b from p-2

$$dx = x_2 - x_p, \quad dy = y_2 - y_p$$

$$du = u_2 - u_p, \quad dv = v_2 - v_p$$

$\frac{\partial u}{\partial x} \rightarrow$  unique value

do the same along c-d

Same value has to be direction  
shouldn't matter

What if we move along ef and  $\det[A] = 0$

So  $\frac{\partial u}{\partial x}, \dots$  don't exist? These are characteristic

curves. Errors are  $|A| = 0$

What are they?

Solve 
$$\begin{pmatrix} a_1 & b_1 & c_1 & d_1 \\ a_2 & b_2 & c_2 & d_2 \\ dx & dy & 0 & 0 \\ 0 & 0 & dx & dy \end{pmatrix} = 0$$

1.  $(a_1 c_2 - a_2 c_1)(dy)^2 - (a_1 d_2 - a_2 d_1 + b_1 c_2 - b_2 c_1) dx dy + (b_1 d_2 - b_2 d_1)(dx)^2 = 0$

2. divide  $\frac{2}{dx^2} (a_1 c_2 - a_2 c_1) \left(\frac{dy}{dx}\right)^2 - (a_1 d_2 - a_2 d_1 + b_1 c_2 - b_2 c_1) \frac{dy}{dx} + (b_1 d_2 - b_2 d_1) = 0$

3. Let  $a = (a_1 c_2 - a_2 c_1)$   $b = -(a_1 d_2 - a_2 d_1 + b_1 c_2 - b_2 c_1)$   $c = (b_1 d_2 - b_2 d_1)$

Now  $a \left(\frac{dy}{dx}\right)^2 + b \left(\frac{dy}{dx}\right) + c = 0$

$\frac{dy}{dx} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$   $D = b^2 - 4ac$

System is  
 if  $D > 0$  2 real characteristic curves hyperbolic  
 $D = 0$  0 characteristics parabolic  
 $D < 0$  2 imaginary characteristics elliptic

Comes from analytic geometry  $ax^2 + bxy + cy^2 + dx + ey + f = 0$

$b^2 - 4ac > 0$  conic is a hyperbola  
 $b^2 - 4ac = 0$  conic is a parabola  
 $b^2 - 4ac < 0$  conic is an ellipse

Now if only  $|A| = 0$   $\frac{\partial u}{\partial v} \rightarrow \infty$  No No

want indeterminate set  $|B| = 0$  also

Expansion leads to an ordinary differential equation which only holds along characteristic curve

$|B|=0$  → compatibility equation 1D along characteristics. Widely used for inviscid, supersonic flows

Much easier, if  $K_1, K_2 = 0$

Then  $w = \begin{Bmatrix} u \\ v \end{Bmatrix} \begin{pmatrix} a_1 & c_1 \\ a_2 & c_2 \end{pmatrix} \left( \frac{\partial w}{\partial x} \right) + \begin{pmatrix} b_1 & d_1 \\ b_2 & d_2 \end{pmatrix} \left( \frac{\partial w}{\partial y} \right) = 0$

$$[k] \frac{\partial w}{\partial x} + M \frac{\partial w}{\partial y} = 0$$

$$\frac{\partial w}{\partial x} + \underbrace{[k]^{-1} [M]}_{[N]} \frac{\partial w}{\partial y} = 0$$

real eigenvalues of  $F$  for  $[N] \rightarrow$  hyperbolic  
 complex  $\rightarrow$  elliptic

Ex  $(1 - M_\infty^2) \frac{\partial u'}{\partial x} + \frac{\partial v'}{\partial y} = 0$

$$\frac{\partial u'}{\partial y} - \frac{\partial v'}{\partial x} = 0$$

$$\begin{bmatrix} 1 - M_\infty^2 & 0 \\ 0 & -1 \end{bmatrix} \frac{\partial w}{\partial x} + \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \frac{\partial w}{\partial y} = 0$$

$[k] \qquad [M]$

$$[N] = \begin{bmatrix} 0 & \frac{1}{1 - M_\infty^2} \\ -1 & 0 \end{bmatrix} \quad \lambda = \pm \sqrt{\frac{1}{M_\infty^2 - 1}}$$

$M_\infty > 1$  hyperbolic  $M_\infty < 1$  elliptic

Elliptic  $\nabla^2 \phi = 0$  imaginary characteristics

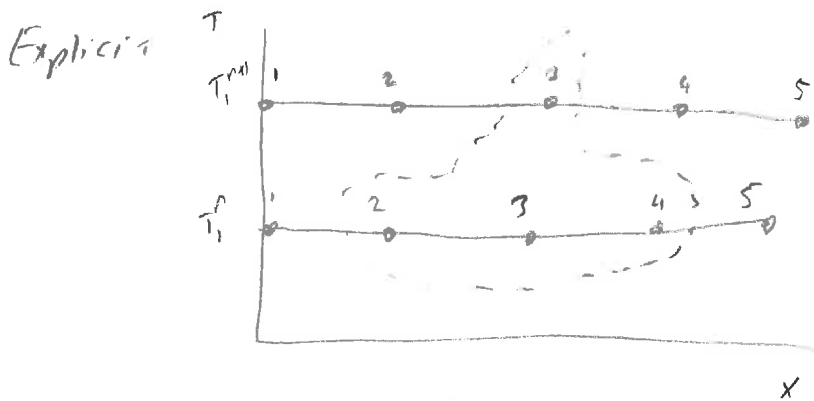
No regions of influence or domains of dependence  
 Pure boundary value problems.



generally steady state solutions  
 P immediately influences whole region

NOT good  
 For marching  
 We'll solve this later

Back to heat conduction. Implicit!



Time marching

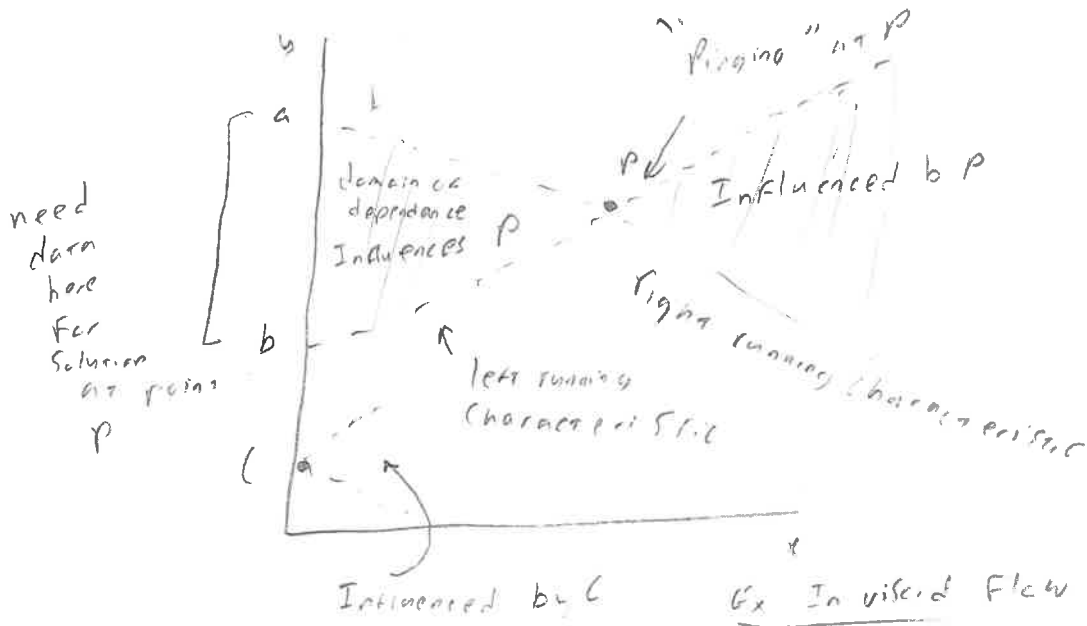
$$T_i^{n+1} = T_i^n + \frac{\alpha \Delta T}{(\Delta x)^2} (T_{i+1}^n - 2T_i^n + T_{i-1}^n)$$

$$T_3^{n+1} = T_3^n + \frac{\alpha \Delta T}{(\Delta x)^2} (T_6^n - 2T_3^n + T_2^n)$$

Solve explicitly 2 unknown time

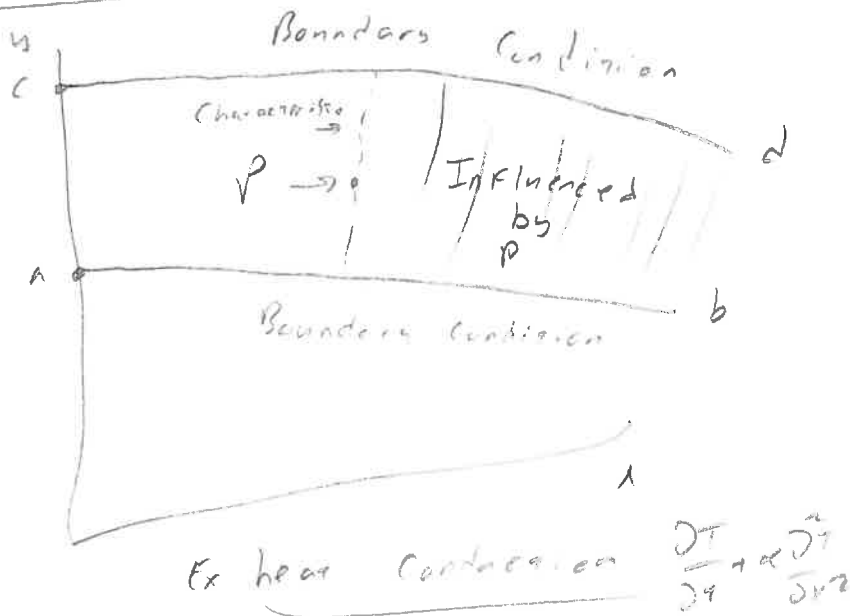
So what? Affect what and how Solution can be known

Hyperbolic characteristics



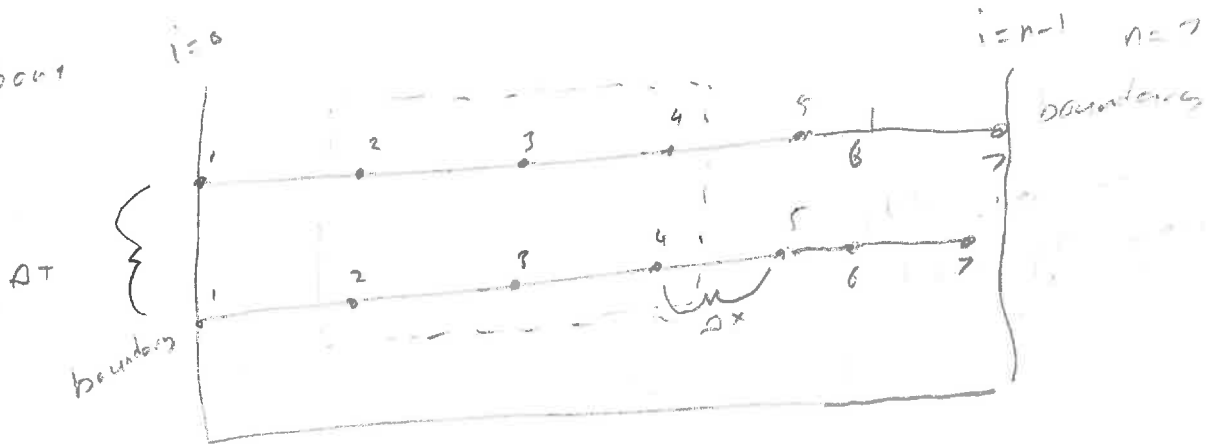
Good for Time marching

Parabolic characteristics



good for time marching

How about



$$\frac{T_i^{n+1} - T_i^n}{\Delta T} = \alpha \frac{\frac{1}{2} [T_{i+1}^{n+1} + T_{i+1}^n] + \frac{1}{2} [-2T_i^{n+1} - 2T_i^n] + \frac{1}{2} [T_{i-1}^{n+1} + T_{i-1}^n]}{(\Delta x)^2}$$

Crank-Nicolson

Good For Parabolic equations

rearrange

$$\frac{\alpha \Delta T}{2(\Delta x)^2} T_{i-1}^{n+1} - \left[ 1 + \frac{\alpha \Delta T}{(\Delta x)^2} \right] T_i^{n+1} + \frac{\alpha \Delta T}{2(\Delta x)^2} T_{i+1}^{n+1} = -T_i^n - \frac{\alpha \Delta T}{2(\Delta x)^2} [T_{i+1}^n - 2T_i^n + T_{i-1}^n]$$

Let  $A = \frac{\alpha \Delta T}{2(\Delta x)^2}$        $B = \left( 1 + \frac{\alpha \Delta T}{(\Delta x)^2} \right)$        $k_i = -T_i^n - \frac{\alpha \Delta T}{2(\Delta x)^2} [T_{i+1}^n - 2T_i^n + T_{i-1}^n]$

Then  $A T_{i-1}^{n+1} - B T_i^{n+1} + A T_{i+1}^{n+1} = k_i$

$A_2$  grid point 2       $A T_1 - B T_2 + A T_3 = k_2$       dropped superscripts

not known
known

but  $T_1$  is known  $\rightarrow$  boundary conditions

So  $-B T_2 + A T_3 = \underbrace{k_2 - A T_1}_{k_2'}$

$$-BT_2 + AT_3 = k_2'$$

At grid point 3:  $AT_2 - BT_3 + AT_4 = k_3$

At grid point 4:  $AT_3 - BT_4 + AT_5 = k_4$

At grid point 5:  $AT_4 - BT_5 + AT_6 = k_5$

At grid point 6:  $AT_5 - BT_6 + AT_7 = k_6$

but  $T_2$  is known so  $AT_5 - BT_6 = k_6 - AT_7 = k_6'$

Matrix Equation

$$\begin{bmatrix} -B & A & 0 & 0 & 0 \\ A & -B & A & 0 & 0 \\ 0 & A & -B & A & 0 \\ 0 & 0 & A & -B & A \\ 0 & 0 & 0 & A & -B \end{bmatrix} \begin{bmatrix} T_2 \\ T_3 \\ T_4 \\ T_5 \\ T_6 \end{bmatrix} = \begin{bmatrix} k_2' \\ k_3 \\ k_4 \\ k_5 \\ k_6' \end{bmatrix}$$

Seems more complicated  
why use?  
 $\Delta t \rightarrow$  can be larger  
implicit is  
unconditionally stable

Tri diagonal

Thomas' algorithm

Generally, implicit is only good for (steady state)

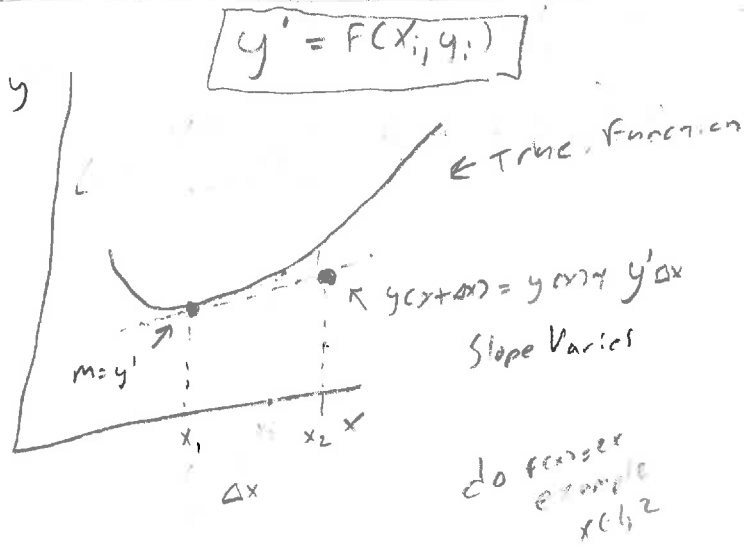
otherwise it is time marching solution is to be aware

Truncation error dominates

# Back To ODES

$$\frac{dx}{dt} = \frac{(x(t+\Delta t) - x(t))}{\Delta t} = f(x)$$

derivative constant across  $\Delta t$ ?  
No



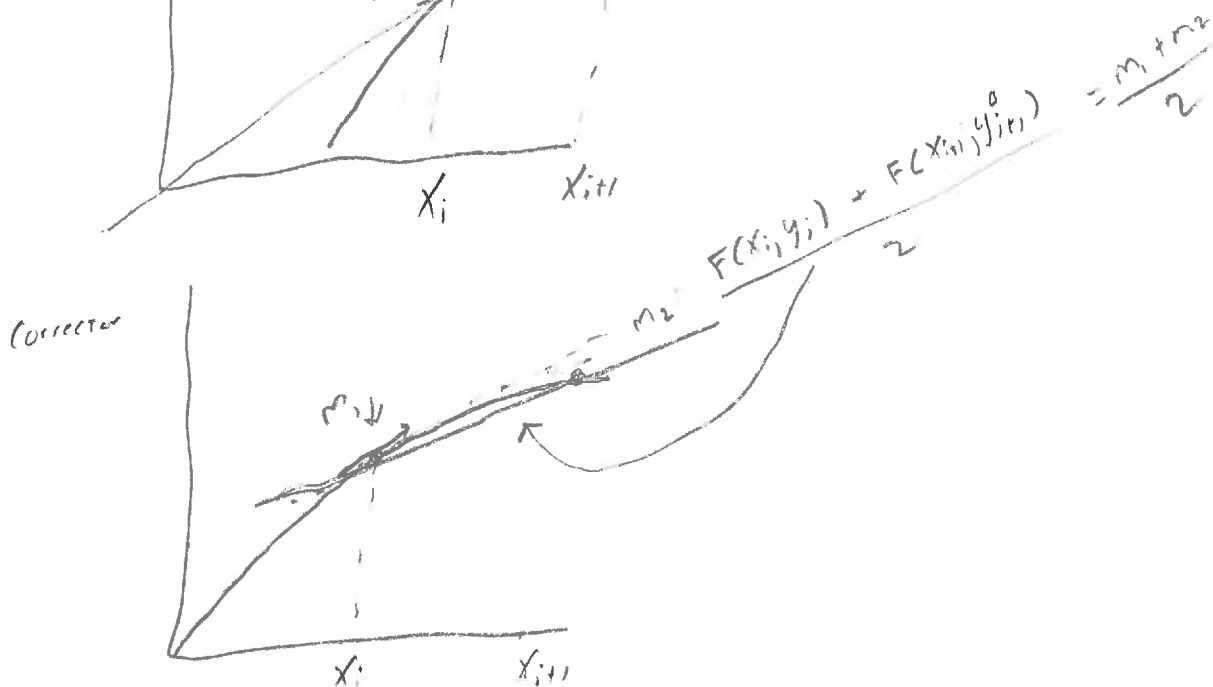
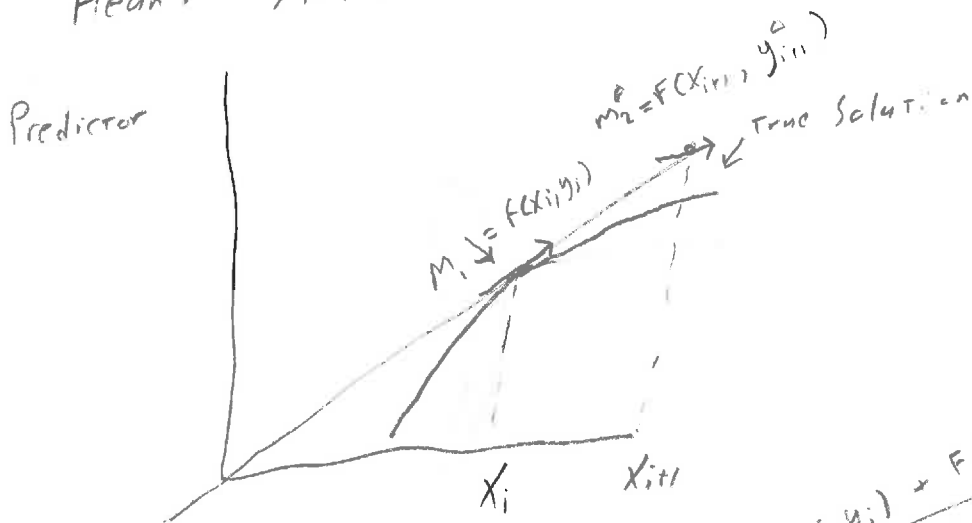
$$y' = \frac{y(x+\Delta x) - y(x)}{\Delta x} = f(x, y)$$

$$y(x+\Delta x) = y(x) + f(x, y) \Delta x$$

remember  $y(x) = \int_0^x f(x) dx$

Integrator time

## Heun's Method Predictor-corrector



Now

$$\text{Predictor } Y_{i+1}^0 = y_i + F(x_i, y_i) \Delta x$$

$$\text{Corrector } Y_{i+1} = y_i + \left( \frac{F(x_i, y_i) + F(x_{i+1}, y_{i+1}^0)}{2} \right) \Delta x$$

---

just  $\times$   $Y_{i+1} = y_i + \left( F(x_i) + F(x_{i+1}) \right) \frac{h}{2}$  midpoint method

---

Runge Kutta Schemes  $\rightarrow$  Integration Schemes

$$y_{i+1} = y_i + \phi(x_i, y_i, h)$$

$$\phi = a_1 k_1 + a_2 k_2 + \dots + a_n k_n \rightarrow \text{increment function}$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F(x_i + p_2 h, y_i + q_{11} k_1 h)$$

$$k_3 = F(x_i + p_3 h, y_i + q_{21} k_1 h + q_{22} k_2 h)$$

$$k_n = F(x_i + p_n h, y_i + q_{n-1,1} k_1 h + q_{n-1,2} k_2 h + \dots + q_{n-1,n-1} k_{n-1} h)$$

essentially a multislope evaluation with weights.

---

2nd order

$$y_{i+1} = y_i + (a_1 k_1 + a_2 k_2) h$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F(x_i + p_1 h, y_i + q_{11} k_1 h)$$

$$a_1 + a_2 = 1 \quad a_2 p_1 = \frac{1}{2} \quad a_2 q_{11} = \frac{1}{2}$$

# Derivation

$$y_{i+1} = y_i + (a_1 k_1 + a_2 k_2) h$$

$$k_1 = F(x_i, y_i) \quad k_2 = F(x_i + p, h, y_i + q, k, h)$$

$$y_{i+1} \approx y_i + F(x_i, y_i) h + \frac{F'(x_i, y_i) h^2}{2!} \quad \text{2nd order approximation}$$

$\uparrow$   
 $y'_i = \frac{dy}{dx}$

$$F'(x_i, y_i) = \frac{\partial F(x, y)}{\partial x} + \frac{\partial F(x, y)}{\partial y} \frac{dy}{dx}$$

$$y_{i+1} = y_i + F(x_i, y_i) h + \left( \frac{\partial F}{\partial x} + \frac{\partial F}{\partial y} \frac{dy}{dx} \right) \frac{h^2}{2!} \quad A$$

$$\text{now } g(x+s, y+s) = g(x, y) + r \frac{\partial g}{\partial x} + s \frac{\partial g}{\partial y} + \dots$$

$$\text{or } k_2 = F(x_i + p, h, y_i + q, k, h) = \underbrace{F(x_i, y_i) + p_1 h \frac{\partial F}{\partial x} + q_{11} k_1 h \frac{\partial F}{\partial y}}_{k_2} + O(h^2)$$

$$\begin{aligned} \text{So } y_{i+1} &= y_i + a_1 F(x_i, y_i) h + a_2 F(x_i, y_i) h + a_2 p_1 \frac{\partial F}{\partial x} h^2 + a_2 q_{11} F(x_i, y_i) \frac{\partial F}{\partial y} h^2 \dots \\ &= y_i + (a_1 + a_2) F(x_i, y_i) h + \left[ a_2 p_1 \frac{\partial F}{\partial x} + a_2 q_{11} F(x_i, y_i) \frac{\partial F}{\partial y} \right] h^2 + O(h^3) \end{aligned}$$

compare to A

$$a_1 + a_2 = 1 \quad a_2 p_1 = \frac{1}{2} \quad a_2 q_{11} = \frac{1}{2}$$

if  $a_2$  known

$$a_1 = 1 - a_2$$

$$p_1 = q_{11} = \frac{1}{2a_2}$$

$$\boxed{a_2 = \frac{1}{2}} \quad y_{i+1} = y_i + \left(\frac{1}{2}k_1 + \frac{1}{2}k_2\right)h \quad a_1 = \frac{1}{2} \quad p_1 = q_{11} = 1$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F(x_i + h, y_i + k_1 h)$$

Heun's Method

$$\boxed{a_2 = 1} \quad a_1 = 0, \quad p_1 = q_{11} = \frac{1}{2}$$

$$y_{i+1} = y_i + k_2 h$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_1 h\right)$$

Ralston's Method

$$\boxed{a_2 = \frac{2}{3}}$$

Minimum Truncation error

$$y_{i+1} = y_i + \left(\frac{1}{3}k_1 + \frac{2}{3}k_2\right)h$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F\left(x_i + \frac{3}{4}h, y_i + \frac{3}{4}k_1 h\right)$$

Let's Compare For  $-2x^3 + 12x^2 - 20x + 8.5 = F(x, y) = \frac{dy}{dx}$

Third order

$$y_{i+1} = y_i + \frac{1}{8}(k_1 + 4k_2 + k_3)h$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_1 h\right)$$

$$k_3 = F(x_i + h, y_i - k_1 h + 2k_2 h)$$

4th order

$$y_{i+1} = y_i + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4) h$$

$$k_1 = F(x_i, y_i)$$

$$k_2 = F(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_1 h)$$

$$k_3 = F(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_2 h)$$

$$k_4 = F(x_i + h, y_i + k_3 h)$$

OK We've just been doing more sophisticated integrals. Let's get real.

$$\frac{dx}{dt} = -x(t)^3 + \sin(t)$$

def F(t, x)  
return -x<sup>3</sup> + sin(t)

$$a=0, b=10, N=100, h=\frac{b-a}{N}$$

Tpoints = arrange(a, b, h)

Xpoints = []

x = 0.0

for t in Tpoints

  xpoints.append(x)

$$k_1 = h \cdot F(t, x)$$

$$k_2 = h \cdot F(t + \frac{1}{2}h, x + \frac{1}{2}k_1)$$

$$k_3 = h \cdot F(t + \frac{1}{2}h, x + \frac{1}{2}k_2)$$

$$k_4 = h \cdot F(t + h, x + k_3)$$

$$x += (k_1 + 2(k_2 + k_3) + k_4) / 6$$

# Coupled Systems ?

$$m \frac{dV}{dt} = -kx$$

$$\ddot{x} + \frac{k}{m}x = 0$$

$$x(t) = A \cos(\omega t) + B \sin(\omega t)$$

$$\frac{dV}{dt} = -\frac{k}{m}x \quad \frac{dy_2}{dt} = -\frac{k}{m}y_1$$

$$\dot{x}(0) = 1 \quad x(0) = 1$$

$$\dot{x}(t) = -A\omega \sin(\omega t) + B\omega \cos(\omega t)$$

$$V = \frac{dx}{dt} \quad y_2 = \frac{dy_1}{dt}$$

$$A = 1 \quad B = 1$$

$$\frac{dy_1}{dt} = y_2, \quad \frac{dy_2}{dt} = -\frac{k}{m}y_1$$

$$F(x) = -kx$$

$$V_1 = F(x)$$

$$V_2 = F(x + h \cdot \frac{V_1}{2})$$

$$X_1 = V$$

$$V_3 = (V + h \cdot \frac{V_2}{2})$$

$$V_2 = F(x + h \cdot \frac{X_1}{2})$$

$$V_4 = F(x + h \cdot \frac{V_3}{2})$$

$$X_2 = (V + h \cdot \frac{V_2}{2})$$

$$X_4 = (V + h \cdot \frac{V_4}{2})$$

$$V_n = V + (V_1 + 2V_2 + 2V_3 + V_4) \cdot \frac{h}{6}$$

$$X_n = X + (X_1 + 2X_2 + 2X_3 + X_4) \cdot \frac{h}{6}$$

$$\int_0^x F(x) dx, \quad \frac{dx}{dt} = F(x, t), \quad \left( \frac{dV}{dt} = F(x, t), \quad \frac{dx}{dt} = V \right)$$

handy?

Second order

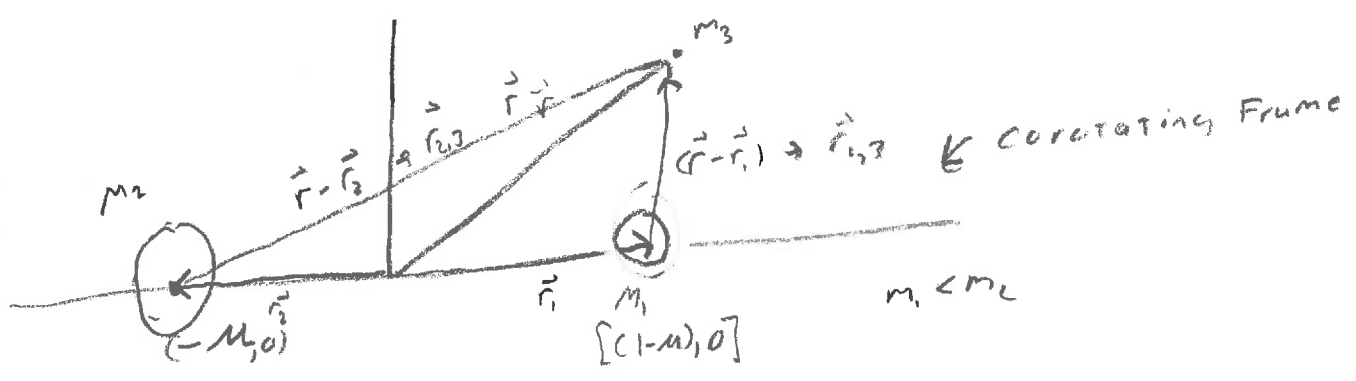
There's much more

Let's look at error in the SHO case.

(43)

$$m_2 \gg m_1 \gg m_3$$

essentially



Let  $M_1 = \mu$      $M_2 = 1 - \mu$      $\frac{M_1}{M_1 + M_2} = \mu$

Show w. Kipred. a page on Lagrange points

and  $|\vec{r}_1| + |\vec{r}_2| = 1$      $|\vec{r}_2 - \vec{r}_1| = 1$

$$\vec{r}_1 = (1 - \mu) \hat{x} \quad \vec{r}_2 = -\mu \hat{x}$$

So  $\vec{r} - \vec{r}_1 = \vec{r} - (1 - \mu) \hat{x} = \vec{r}_{13}$      $|\vec{r}_{13}|^2 = (x - 1 + \mu)^2 + y^2$   
 $\vec{r} - \vec{r}_2 = \vec{r} + \mu \hat{x} = \vec{r}_{23}$      $|\vec{r}_{23}|^2 = (x + \mu)^2 + y^2$

$$\vec{F}_3 = - \frac{G M_1 m_3}{|\vec{r} - \vec{r}_1|^3} (\vec{r} - \vec{r}_1) - \frac{G M_2 m_3}{|\vec{r} - \vec{r}_2|^3} (\vec{r} - \vec{r}_2)$$

rotating

$$\vec{F}_3 = - \frac{G M_1 m_3 \vec{r}_{13}}{((x - 1 + \mu)^2 + y^2)^{3/2}} - \frac{G M_2 m_3 \vec{r}_{2,3}}{((x + \mu)^2 + y^2)^{3/2}}$$

Need to add centrifugal  $a = \frac{v^2}{r} = \frac{(r\omega)^2}{r} = \omega^2 r = \omega^2 x \hat{x} + \omega^2 y \hat{y}$

and Coriolis  $= 2\dot{y} \hat{x} - 2\dot{x} \hat{y}$



OK earlier

$$\ddot{x} = 2\dot{y} + x - \frac{\mu}{|r_{1,2}|^3} (x-1+\mu) - \frac{(1-\mu)}{|r_{2,3}|^3} (x+\mu)$$

$$\ddot{y} = -2\dot{x} + y \left( 1 - \frac{\mu}{|r_{1,2}|^3} - \frac{(1-\mu)}{|r_{2,3}|^3} \right)$$

$$\vec{a} = \ddot{x}\hat{i} + \ddot{y}\hat{j} = F(\vec{r}_1, \vec{v}_1, |r_{1,2}|, |r_{2,3}|)$$

$$k\vec{r}_1 = \vec{v}_0 \Delta T$$

$$k\vec{v}_1 = \vec{a}(\vec{r}_0, \vec{v}_0, |r_{1,2}|, |r_{2,3}|) \Delta T$$

euler step

$$k\vec{r}_2 = \left[ \vec{v}_0 + \vec{a}(\vec{r}_0, \vec{v}_0, |r_{1,2}|, |r_{2,3}|) \frac{\Delta T}{2} \right] \Delta T = \left( \vec{v}_0 + \frac{k\vec{v}_1}{2} \right) \Delta T$$

$$k\vec{v}_2 = \left[ \vec{a} \left( \vec{r}_0 + \frac{\vec{v}_0 \Delta T}{2}, \vec{v}_0 + \vec{a}(\vec{r}_0, \vec{v}_0, |r_{1,2}|, |r_{2,3}|) \frac{\Delta T}{2} \right) \right] \Delta T = \vec{a} \left( \vec{r}_0 + \frac{k\vec{r}_1}{2}, \vec{v}_0 + \frac{k\vec{v}_1}{2}, |r_{1,2}|, |r_{2,3}| \right) \Delta T$$

$$s_o \quad k\vec{v}_2 = \vec{a} \left( \vec{r}_0 + \frac{k\vec{r}_1}{2}, \vec{v}_0 + \frac{k\vec{v}_1}{2}, |r_{1,2}|, |r_{2,3}| \right) \Delta T$$

$$k\vec{r}_3 = \left( \vec{v}_0 + \frac{k\vec{v}_2}{2} \right) \Delta T$$

$$k\vec{v}_3 = \vec{a} \left( \vec{r}_0 + \frac{k\vec{r}_2}{2}, \vec{v}_0 + \frac{k\vec{v}_2}{2}, |r_{1,2}|, |r_{2,3}| \right) \Delta T$$

$$k\vec{r}_4 = \left( \vec{v}_0 + \frac{k\vec{v}_3}{2} \right) \Delta T$$

$$k\vec{v}_4 = \vec{a} \left( \vec{r}_0 + \frac{k\vec{r}_3}{2}, \vec{v}_0 + \frac{k\vec{v}_3}{2}, |r_{1,2}|, |r_{2,3}| \right) \Delta T$$

$$\vec{r}_n = \vec{r}_0 + \frac{1}{6} k \vec{r}_1 + \frac{1}{3} k \vec{r}_2 + \frac{1}{3} k \vec{r}_3 + \frac{1}{6} k \vec{r}_4$$

$$\vec{v}_n = \vec{v}_0 + \frac{1}{6} k \vec{v}_1 + \frac{1}{3} k \vec{v}_2 + \frac{1}{3} k \vec{v}_3 + \frac{1}{6} k \vec{v}_4$$

Switched a bit by putting  $\Delta t$  into  
k's

Also, 1 Swindle. What was it?

$r_{1,3}$ ,  $r_{2,3}$  really need to be updated

	$k_2$	$r_{13}(x, y)$	$r_{23}()$	
So at	$k_2$	$r_{13}(x + \frac{kx_2}{2}, y + \frac{ky_2}{2})$	$r_{23} \dots$	
	$k_3$	$r_{13}(x + \frac{kx_3}{2}, y + \frac{ky_3}{2})$	$r_{23} \dots$	
	$k_4$	$r_{13}(x + kx_3, y + ky_3)$	$r_{23} \dots$	

Outline

define

$rad_{13}(x, y, u)$

return  $\sqrt{(x-u)^2 + y^2}$

$rad_{23}(x, y, u)$

return  $\sqrt{(x+u)^2 + y^2}$

$x_{ddot{}}$

$y_{ddot{}}$

See example code

$$\vec{X}_n = \vec{X}_0 + \frac{1}{6} kx_1 + \frac{1}{3} kx_2 + \frac{1}{3} kx_3 + \frac{1}{6} kx_4$$

$$\vec{V}_n = \vec{V}_0 + \frac{1}{6} kv_1 + \frac{1}{3} kv_2 + \frac{1}{3} kv_3 + \frac{1}{6} kv_4$$

$$|r_1| + |r_2| = 1, |r_2 - r_1| = 1, m_1 + m_2 = 1,$$

$\vec{r}_1 = 1 - \mu$	$m_1 = \mu$	$\mu = \frac{m_1}{m_1 + m_2} = m_1$
$\vec{r}_2 = -\mu$	$m_2 = 1 - \mu$	

Ex  $\mu = 0.2$   $m_1 = 0.2$   $r_1 = 0.8$   
 $m_2 = 0.8$   $r_2 = -0.2$



$$r_1^2 = (x - 1 + \mu)^2 + y^2$$

$$r_2^2 = (x + \mu)^2 + y^2$$

Now  $G=1, \omega=1$   $\ddot{\vec{r}} - \omega^2 \vec{r} = -\frac{\mu}{r_1^3} (\vec{r} - \vec{r}_1) - \frac{(1-\mu)}{r_2^3} (\vec{r} - \vec{r}_2)$

$$\ddot{\vec{X}} - \vec{r} - 2\vec{v} = -\frac{\mu}{r_1^3}$$

Example

$$\vec{a} = F(\vec{x}, \vec{v})$$

$$\vec{v} = \vec{a} dt \quad (\text{1st order})$$

$$\vec{x} = \vec{v} dt \quad (\text{1st order})$$

→ Euler Not Energy conserving

$$a_x = F(v_x, x, m, r_1, r_2)$$

$$a_y = F(v_y, y, m, r_1, r_2)$$

Better

$$x_0, y_0, v_{x0}, v_{y0} = (\vec{x}_0, \vec{v}_0)$$

$$k\vec{x}_1 = \vec{v}_0 \Delta T$$

$$k\vec{v}_1 = a(\vec{x}_0, \vec{v}_0) \Delta T$$

$$k\vec{x}_2 = \left( \vec{v}_0 + \frac{a(\vec{x}_0, \vec{v}_0) \Delta T}{2} \right) \Delta T = \left( \vec{v}_0 + \frac{k\vec{v}_1}{2} \right) \Delta T$$

$$k\vec{v}_2 = \left( a \left( \vec{x}_0 + \frac{\vec{v}_0 \Delta T}{2}, \vec{v}_0 + \frac{a(\vec{x}_0, \vec{v}_0) \Delta T}{2} \right) \right) \Delta T = a \left( \vec{x}_0 + \frac{k\vec{x}_1}{2}, \vec{v}_0 + \frac{k\vec{v}_1}{2} \right) \Delta T$$

$$k\vec{x}_3 = \left( \vec{v}_0 + \frac{k\vec{v}_2}{2} \right) \Delta T$$

$$k\vec{v}_3 = a \left( \vec{x}_0 + \frac{k\vec{x}_2}{2}, \vec{v}_0 + \frac{k\vec{v}_2}{2} \right) \Delta T$$

$$k\vec{x}_4 = \left( \vec{v}_0 + \frac{k\vec{v}_3}{2} \right) \Delta T$$

$$k\vec{v}_4 = a \left( \vec{x}_0 + \frac{k\vec{x}_3}{2}, \vec{v}_0 + \frac{k\vec{v}_3}{2} \right) \Delta T$$