

## ■ 1.6.4 Numerical Differential Equations

```
NDSolve[eqns, y, {x, xmin, xmax}]
    solve numerically for the function  $y$ , with the independent
    variable  $x$  in the range  $xmin$  to  $xmax$ 

NDSolve[eqns, {y1, y2, ... }, {x, xmin, xmax}]
    solve a system of equations for the  $y_i$ 
```

Numerical solution of ordinary differential equations.

```
This generates a numerical solution to
the equation  $y'(x) = y(x)$  with  $0 < x < 2$ .
The result is given in terms of an
InterpolatingFunction.

In[1]:= NDSolve[{y'[x] == y[x], y[0] == 1}, y, {x, 0, 2}]
Out[1]= {{y -> InterpolatingFunction[{0., 2.}, <>]}}
```

```
Here is the value of  $y(1.5)$ .

In[2]:= y[1.5] /. %
Out[2]= {4.48191}
```

With an algebraic equation such as  $x^2 + 3x + 1 = 0$ , each solution for  $x$  is simply a single number. For a differential equation, however, the solution is a *function*, rather than a single number. For example, in the equation  $y'(x) = y(x)$ , you want to get an approximation to the function  $y(x)$  as the independent variable  $x$  varies over some range.

*Mathematica* represents numerical approximations to functions as `InterpolatingFunction` objects. These objects are functions which, when applied to a particular  $x$ , return the approximate value of  $y(x)$  at that point. The `InterpolatingFunction` effectively stores a table of values for  $y(x_i)$ , then interpolates this table to find an approximation to  $y(x)$  at the particular  $x$  you request.

```
y[x] /. solution    use the list of rules for the function  $y$  to get values for  $y[x]$ 

InterpolatingFunction[data][x]
    evaluate an interpolated function at the point  $x$ 

Plot[Evaluate[y[x] /. solution], {x, xmin, xmax}]
    plot the solution to a differential equation
```

Using results from `NDSolve`.

```
This solves a system of two coupled
differential equations.

In[3]:= NDSolve[{y'[x] == z[x], z'[x] == -y[x], y[0] == 0,
                z[0] == 1}, {y, z}, {x, 0, Pi}]
Out[3]= {{y -> InterpolatingFunction[{0., 3.14159}, <>],
          z -> InterpolatingFunction[{0., 3.14159}, <>]}}
```

Here is the value of  $z[2]$  found from the solution.

```
In[4]:= z[2] /. %  
Out[4]= {-0.416167}
```

Here is a plot of the solution for  $y[x]$  found on line 1. `Plot` is discussed in Section 1.9.1.

```
In[5]:= Plot[Evaluate[y[x] /. %1], {x, 0, 2}]
```

