Worksheet: Usage of MATLAB's ode45 and other ODE IVP solvers

Below is a screenshot from www.mathworks.com/help/matlab/ref/ode45.html, MATLAB's documentation page on the ode45 solver. The question is, how do you use it, or other high-quality solvers like the stiff solver ode23s? They work for scalar ODEs or systems of ODEs; note that systems are written using column vectors. The first line of the Description tells you much of what you need to know, but it is reasonable to go see the whole page, which includes examples.

ode45	R 2019b
Solve nonstiff differential equations — medium order method	collapse all in page
Syntax	
<pre>[t,y] = ode45(odefun,tspan,y0) [t,y] = ode45(odefun,tspan,y0,options) [t,y,te,ye,ie] = ode45(odefun,tspan,y0,options) sol = ode45(_)</pre>	
Description	
[t, y] = ode45(odefun, tspan, y0), where tspan = $[t0 tf]$, integrates the system of differential equations $y' = f(t, y)$ from t0 to tf with initial conditions y0. Each row in the solution array y corresponds to a value returned i column vector t.	example N
All MATLAB [®] ODE solvers can solve systems of equations of the form $y' = f(t, y)$, or problems that involve a mass matrix, $M(t, y)y' = f(t, y)$. The solvers all use similar syntaxes. The ode23s solver only can solve problems with a mass matrix if the mass matrix is constant. ode15s and ode23t can solve problems with a mass matrix that is singula known as differential-algebraic equations (DAEs). Specify the mass matrix using the Mass option of odeset.	r,
ode45 is a versatile ODE solver and is the first solver you should try for most problems. However, if the problem is stiff requires high accuracy, then there are other ODE solvers that might be better suited to the problem. See Choose an ODE Solver for more information.	or
[t,y] = ode45(odefun, tspan, y0, options) also uses the integration settings defined by options, which is an argument created using the odeset function. For example, use the AbsTol and RelTol options to specify absolute a relative error tolerances, or the Mass option to provide a mass matrix.	example

A. Show how to use ode45 to solve the scalar ODE IVP

$$y' = t - 10e^{-t}\sin(10y), \qquad y(1) = -2$$

to compute y(3). Then show how to plot the solution y(t) on the interval $1 \le t \le 3$ using labeled *t*- and *y*-axes and indicating the points along the solution which were computed by ode45.

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B. The system of ODEs

$$R' = (1 - 0.01F)R$$

 $F' = (0.02R - 1)F$

is an example of a "Lotka-Volterra predator-prey model" as described in Example 11.0.3 (pp. 253–254) in the textbook. Assume initial conditions R(0) = 20, F(0) = 20. Use ode45 to solve for, and plot, R(t) and F(t) on the interval [0, 15].

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C. Suppose that for part B you write a right-hand side function function dydy = lotka(t,y) in a separate file lotka.m. What changes in how you use ode45? Why?

D. Here is another system:

$$y'_1 = -1000y_1 + y_2$$

 $y'_2 = y_1^2 - y_2$

Assume $\mathbf{y}(0) = \mathbf{y}_0$ is a given vector. Someone claims that this ODE system is stiff so you should use ode23s. Show how to solve and plot it on the interval $t \in [0, T]$ if *T* is given.

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- E. To reset the tolerances the best way is to compute an "options structure" using odeset, and then give it to ode45 as an argument. For example, the defaults correspond to doing

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>> s = odeset('RelTol',1.0e-3,'AbsTol',1.0e-6);
>> [tt,yy] = ode45(f,[t0,tf],y0,s);
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Redo part **A** with very tight tolerances: $RelTol = 10^{-10}$ and $AbsTol = 10^{-14}$. Replot the solution; does it look different? How many more points (steps) were used?

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