

Exercice 1 (14 points)

<i>Méthode RK-2</i>	<i>Méthode prédiction correction</i>
$t_{n+1} = t_n + h$ $p_{n,1} = f(t_n, y_n)$ $p_{n,2} = f(t_{n+1}, y_n + h \times p_{n,1})$ $y_{n+1} = y_n + \frac{h}{2} [p_{n,1} + p_{n,2}]$	<i>Prédiction</i> $y_{n+1}^* = y_n + \frac{h}{24} [55f_n - 59f_{n-1} + 37f_{n-2} - 9f_{n-3}]$ <i>Correction</i> $y_{n+1} = y_n + \frac{h}{24} [9f_{n+1}^* + 19f_n - 5f_{n-1} + f_{n-2}]$ $f_n = f(t_n, y_n), \quad f_{n+1}^* = f(t_{n+1}, y_{n+1}^*)$

- I 1 On a $y(t) = e^{3t} + t + \frac{1}{3}$ donc $y'(t) = 3e^{3t} + 1$ d'où $y'(t) - 3y(t) = 3e^{3t} + 1 - 3e^{3t} - 3t - 1 = -3t$
 Alors on a bien $y'(t) = 3(y - t)$ (1p)
 D'autre part $y(0) = e^0 + 0 + \frac{1}{3} = 1 + \frac{1}{3} = \frac{4}{3}$. (0.5p). Ce qui prouve que $y(t) = 2e^t - 2(t + 1)$

est la solution exacte du problème de Cauchy $\begin{cases} y'(t) = 3(y - t) \\ y(0) = \frac{4}{3} \end{cases}$

- 2 En utilisant RK-2 et $h = 0.2$ on obtient $y_1 = 2.3133(1.5p), y_2 = 3.9017(1.5p), y_3 = 6.5731(1.5p)$

- II On prend $y_1 = 2.3555, y_2 = 4.0535, y_3 = 6.9830$ En utilisant la méthode de prédiction correction et $h = 0.2$ On obtient

1 Prédiction

$f_0 = 4, f_1 = 6.4665, f_2 = 10.9605, f_3 = 19.1490, y_4^* = 12.0645$ (2p)

2 Correction

$f_1 = 6.4665, f_2 = 10.9605, f_3 = 19.1490, f_4^* = 33.7936, y_4 = 12.1466$ (2p)

1 Prédiction

$f_1 = 6.4665, f_2 = 10.9605, f_3 = 19.1490, f_4 = 34.0399, y_5^* = 21.2279$ (2p)

2 Correction

$f_2 = 10.9605, f_3 = 19.1490, f_4 = 34.0399, f_5^* = 60.6836, y_5 = 21.3810$ (2p)

Exercice 2 (6 points)

Méthode RK-4

$$\begin{cases} t_{n+1} = t_n + h \\ p_{n,1} = f(t_n, y_n) \\ p_{n,2} = f\left(t_n + \frac{h}{2}, y_n + \frac{h}{2}p_{n,1}\right) \\ p_{n,3} = f\left(t_n + \frac{h}{2}, y_n + \frac{h}{2}p_{n,2}\right) \\ p_{n,4} = f(t_{n+1}, y_n + hp_{n,3}) \\ y_{n+1} = y_n + \frac{h}{6}(p_{n,1} + 2p_{n,2} + 2p_{n,3} + p_{n,4}) \end{cases}$$

En itérant trois fois la méthode RK-4 avec $h = 0.1$ pour résoudre le système

$$\begin{cases} y'(t) = t + y \\ y(0) = 0 \end{cases}$$

On obtient les résultats suivants :

$$\begin{cases} t_1 = 0.1 \\ p_{0,1} = 0 \\ p_{0,2} = 0.0500 \\ p_{0,3} = 0.0525 \\ p_{0,4} = 0.1053 \\ y_1 = 0.0052 \end{cases} (2p) \quad \begin{cases} t_2 = 0.2 \\ p_{1,1} = 0.1052 \\ p_{1,2} = 0.1604 \\ p_{1,3} = 0.1632 \\ p_{1,4} = 0.2215 \\ y_2 = 0.0214 \end{cases} (2p) \quad \begin{cases} t_3 = 0.3 \\ p_{2,1} = 0.2214 \\ p_{2,2} = 0.2825 \\ p_{2,3} = 0.2855 \\ p_{2,4} = 0.3500 \\ y_3 = 0.0499 \end{cases} (2p)$$