

* The Initial value problem is given by:-

$$\frac{dy}{dx} = f(x, y, z) \quad \text{where } y = y_0, z = z_0 \quad \text{when } x = x_0$$

The n th Approximation of initial value problem is

$$y_n(x) = y_0 + \int_{x_0}^x f(x, y_{n-1}, z_{n-1}) dx$$

$$z_n(x) = z_0 + \int_{x_0}^x g(x, y_{n-1}, z_{n-1}) dx$$

Ex-3 $\frac{dy}{dx} = z, \quad \frac{dz}{dx} = x^2 z + x^4 y$

by Picard's method where $y = 5, z = 1$ when $x = 0$

⇒ The initial value problem is given by -

$$\frac{dy}{dx} = z, \quad \frac{dz}{dx} = x^2 z + x^4 y$$

where $y = 5, z = 1$, when $x = 0$

Comparing it with $\frac{dy}{dx} = f(x, y, z)$

where $y = y_0, z = z_0$ when $x = x_0$

$$y_0 = 5, z_0 = 1, x_0 = 0$$

$$y_n(x) = y_0 + \int_{x_0}^x z_{n-1} dx$$

$$z_n(x) = z_0 + \int_{x_0}^x (x^2 z_{n-1} + x^4 y_{n-1}) dx$$

Ist Approx :- $n=1$

$$y_1(x) = 5 + \int_0^x z_0 dx$$

$$= 5 + \int_0^x 1 dx$$

$$= 5 + x$$

$$= 5 + x$$

$$z_1(x) = 1 + \int_0^x (x^2 z_0 + x^4 y_0) dx$$

$$= 1 + \int_0^x (x^2 + 5x^4) dx$$

$$= 1 + \left[\frac{x^3}{3} + \frac{5x^5}{5} \right]_0^x$$

$$= 1 + \frac{x^3}{3} + x^5$$

2nd Approx :- $n=2$

$$y_2(x) = 5 + \int_0^x z_1 dx$$

$$= 5 + \int_0^x \left[1 + \frac{x^3}{3} + x^5 \right] dx$$

$$= 5 + x + \frac{x^4}{12} + \frac{x^6}{6}$$

$$z_2(x) = 1 + \int_0^x (x^2 z_1 + x^4 y_1) dx$$

$$= 1 + \int_0^x \left(x^2 + \frac{x^5}{3} + x^7 + 5x^4 + x^5 \right) dx$$

$$= 1 + \left[\frac{x^3}{3} + \frac{x^6}{18} + \frac{x^8}{8} + \frac{5x^5}{5} + \frac{x^6}{6} \right]_0^x$$

$$= 1 + \frac{x^3}{3} + \frac{x^6}{18} + \frac{x^8}{8} + x^5 + \frac{x^6}{6}$$

$$= 1 + \frac{x^3}{3} + x^5 + \frac{x^6}{18} + \frac{x^6}{6} + \frac{x^8}{8}$$

$$= 1 + \frac{x^3}{3} + x^5 + \frac{x^6 + 3x^6}{18} + \frac{x^8}{8}$$

$$= 1 + \frac{x^3}{3} + x^5 + \frac{4x^6}{18} + \frac{x^8}{8}$$

$$= 1 + \frac{x^3}{3} + x^5 + \frac{2x^6}{9} + \frac{x^8}{8}$$

3rd Approx: $n=3$

$$y_3(x) = y_0 + \left[\int_0^x z_2 dx + 1 \right]$$

$$= 5 + \int_0^x \left[1 + \frac{x^3}{3} + \frac{x^5}{9} + \frac{2x^6}{9} + \frac{x^8}{8} \right] dx$$

$$= 5 + \left[x + \frac{x^4}{12} + \frac{x^6}{6} + \frac{2x^7}{63} + \frac{x^9}{72} \right]_0^x$$

$$= 5 + x + \frac{x^4}{12} + \frac{x^6}{6} + \frac{2x^7}{63} + \frac{x^9}{72}$$

$$z_3(x) = z_0 + \int_0^x (x^2 z_2 + x^4 y_2) dx$$

$$= 1 + \int_0^x \left[x^2 + \frac{x^5}{3} + x^7 + \frac{2x^8}{9} + \frac{x^{10}}{8} \right] dx$$

$$+ \int_0^x \left[5x^4 + x^5 + \frac{x^8}{12} + \frac{x^{10}}{6} \right] dx$$

$$= 1 + \frac{x^3}{3} + \frac{x^6}{18} + \frac{x^8}{8} + \frac{2x^9}{81} + \frac{x^{11}}{88} + \frac{5x^5}{5} + \frac{x^6}{6}$$

$$+ \frac{x^9}{108} + \frac{x^{11}}{66}$$

$$= 1 + \frac{x^3}{3} + x^5 + \frac{2}{9} x^6 + \frac{1}{8} x^8 + \frac{1}{324} x^9 + \frac{7}{264} x^{11}$$

Ex-7 $\frac{dy}{dx} = 3e^x + 2y$
 where $y=0$ when $x=0$

$\rightarrow f(x, y) = 3e^x + 2y$ where $y_0 = 0$ when $x_0 = 0$

1st Approx :- $n=1$

$$y_1(x) = y_0 + \int_{x_0}^x y_{n-1} dx$$

$$y_1(x) = 0 + \int_0^x (3e^z + 2y_0) dz$$

$$= \int_0^x 3e^z dz$$

$$= 3e^z - 3e^0$$

$$= 3(e^x - 1)$$

$$y_2(x) = \int_0^x (3e^x + 2y_1) dx$$

$$= \int_0^x (3e^x + 2(3e^x - 3)) dx$$

$$= \int_0^x (3e^x + 6e^x - 6) dx$$

$$= [3e^x + 6e^x - 6x]_0^x$$

$$= 3e^x + 6e^x - 6x - 3 - 6$$

$$= 9e^x - 6x - 9$$

$$y_3(x) = \int_0^x (3e^x + 2y_2) dx$$

$$= \int_0^x (3e^x + 2(9e^x - 6x - 9)) dx$$

$$= \int_0^x (3e^x + 18e^x - 12x - 18) dx$$

$$= \int_0^x [21e^x - 12x - 18] dx$$

$$= \left[21e^x - \frac{12x^2}{2} - 18x \right]_0^x$$

$$= \left[21e^x - 6x^2 - 18x \right]_0^x$$

$$= 21e^x - 6x^2 - 18x - 21$$