

Equations Différentielles Ordinaire

Exercice N° 1:

```
import numpy as np
import matplotlib.pyplot as plt
from scipy import integrate

def euler1d(f,y0,t0,tN,N):
    t=np.linspace(t0,tN, N)
    y=np.zeros(N)
    y[0]=y0
    h=(t[1]-t[0])
    for i in range(1, len(t)):
        y[i]=y[i-1]+h*f(y[i-1], t[i-1])
    return y

def cauchy1d(y,t):
    return y
```

```
def comparaison1D(f, y0, t0, tN, N):
    t=np.linspace(t0,tN, N)
    yEuler = euler1d(f,y0,t0,tN,N)
    yAnalytic = y0*np.exp(t)
    R = integrate.odeint(f,y0,t)
    yOdeint = R[:, 0]

    plt.plot(t, yAnalytic)
    plt.plot(t, yEuler)
    plt.plot(t, yOdeint)
    plt.legend(("Analytic", "Euler", "Odeint"))
    plt.show()

    err1 = max(np.abs(yEuler-yAnalytic))
    err2 = max(np.abs(yOdeint-yAnalytic))

    return err1, err2

# Pour tester
print(comparaison1D(cauchy1d, 1,0, 10, 1000))
```

Exercice N° 2 :

On s'intéresse maintenant à une équation d'ordre 2, celle du pendule sans frottements :

$$\ddot{\theta} + \omega_0^2 \sin \theta = 0 \text{ avec } \theta(t_0) = \theta_0 \text{ et } \dot{\theta}(t_0) = \dot{\theta}_0$$

On pose : $\dot{\theta} = v$

$$\text{Ce qui donne : } \begin{cases} \dot{\theta} = v \\ \dot{v} = -\omega_0^2 \sin \theta \\ \theta(t_0) = \theta_0 \\ v(t_0) = \dot{\theta}_0 \end{cases}$$

On utilise la notation vectorielle pour formuler le problème de Cauchy :

$$X = \begin{pmatrix} \theta \\ v \end{pmatrix} \text{ et } \dot{X} = \begin{pmatrix} v \\ -\omega_0^2 \sin \theta \end{pmatrix}$$

$$\omega = 2 * \text{np.pi}$$

$$T = 2 * \text{np.pi} / \omega$$

def cauchy2d(X,t):

$$\theta = X[0]$$

$$v = X[1]$$

$$\theta' = v$$

$$v' = -(\omega^2) * \text{np.sin}(\theta)$$

$$\text{return np.array}([\theta', v'])$$

def euler2d(f,y0,t0,tN,N):

$$t = \text{np.linspace}(t_0, t_N, N)$$

$$y = \text{np.zeros}((N, 2))$$

$$y[0] = y_0$$

$$h = (t[1] - t[0])$$

for i in range(1, len(t)):

$$y[i] = y[i-1] + h * f(y[i-1], t[i-1])$$

return y[:, 0]

def comparaison2D(f, y0, t0, tN, N):

$$t = \text{np.linspace}(t_0, t_N, N)$$

$$y_{\text{Euler}} = \text{euler2d}(f, y_0, t_0, t_N, N)$$

$$R = \text{integrate.odeint}(f, y_0, t)$$

$$y_{\text{Odeint}} = R[:, 0]$$

$$\text{plt.plot}(t, y_{\text{Euler}})$$

$$\text{plt.plot}(t, y_{\text{Odeint}})$$

$$\text{plt.legend}(("Euler", "Odeint"))$$

$$\text{plt.show}()$$

Pour tester

$$\text{comparaison2D}(\text{cauchy2d}, [\text{np.pi}/6, 0], 0, 5 * T, 10000)$$