



hp calculators

HP 48GII Solving differential equations

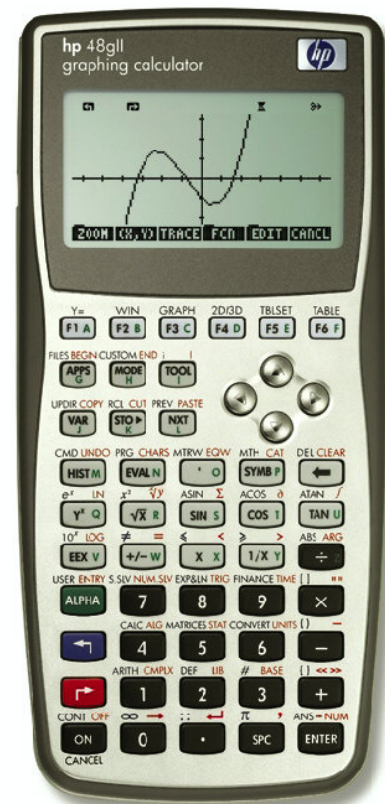
The menu SYMBOLIC SOLVE

How differential equations can be displayed

The commands for symbolic solutions

The built-in form for numeric solutions

Practice solving differential equations



The menu SYMBOLIC SOLVE

The menu SYMBOLIC SOLVE menu is the BLUE shifted function of the $\boxed{7}$ key. This menu contains commands for symbolically solving a great variety of problems. Two of these commands, DESOLVE and LDEC are for symbolically solving differential equations. To access the menu you press $\boxed{\leftarrow} \text{S.SLV}$.



Figure 1

How differential equations can be displayed

On the HP48GII differential equations can be denoted in two different ways. The first is to use some of the built-in differentiation commands. For example the differential equation:

$$\frac{\partial Y(X)}{\partial X} = Y(X)$$

can be denoted as:

$$\frac{\partial}{\partial X}(Y(X)) = Y(X)$$

or

$$\text{DERIV}(Y(X), X) = Y(X)$$

or (if the current variable VX is X)

$$\text{DERVX}(Y(X)) = Y(X)$$

The second way to denote differential equations is to use the formal derivatives of the HP48GII. Formal derivatives are written starting with the letter "d", then a number that indicates the position of the independent variable in the unknown formal function, then the unknown formal function followed by its arguments in parentheses. For example the above differential equation could be also written as:

$$d1Y(X) = Y(X)$$

where d1Y(X) means the derivative for the first variable (i.e. X) of Y(X). According to this rule of syntax the differential equation:

$$\frac{\partial^2 Y(X)}{\partial X^2} = Y(X)$$

can be written as:

$$\frac{\partial}{\partial X} \left(\frac{\partial}{\partial X} Y(X) \right) = Y(X)$$

or

$$\text{DERIV}(\text{DERIV}(Y(X), X), X) = Y(X)$$

or (if the current variable VX is X)

$$\text{DERUX}(\text{DERUX}(Y(X)))=Y(X)$$

or

$$d1d1Y(X)=Y(X)$$

All intermixed notions will be also accepted as valid arguments. For example one could also write:

$$\frac{d}{dx}(d1Y(X))=Y(X)$$

Notice that in all notions the unknown function is written as Y(X) and not simply as Y. This allows for the use of any possible name for the unknown function and its independent variable.

The basic commands for symbolic solutions

The command DESOLVE takes two arguments: An ordinary differential equation of first or second order and a formal function for which the differential equation must be solved. The second argument of DESOLVE is the unknown function. The command returns the symbolic solutions for the unknown function. These solutions contain also the constants of integration, which are denoted as cC0, cC1, cC2, and so on. The command DESOLVE accepts also a vector as its first argument, that contains the differential equation and the initial conditions of the problem. The solutions do not contain any constants of integration if a vector is used as input.

The command LDEC finds solutions of linear ordinary differential equations of any order with constant coefficients. It takes two arguments: the right hand side of the differential equation and the characteristic polynomial in the current variable VX (usually X) of the differential equation. It returns the symbolic solutions for the unknown function with constants of integration, denoted as cC0, cC1, cC2, and so on. The command can also solve systems of linear differential equations. In this case it needs a vector containing the right hand side of the differential equations, and a matrix containing the constant coefficients of the characteristic polynomials of the differential equations.

The built-in form for numeric solutions

Though the HP 48GII can solve many differential equations symbolically there will be many cases in which it can't deliver such a solution, or which don't have an closed analytic solution at all. Even in such cases the HP 48GII provides a great variety of ways to solve such equations numerically. The most convenient way to numerically solve a differential equation is the built-in numeric differential equation solver and its input form. This built-in application is accessed in several ways. For example you can press \rightarrow NUM.SLV to get the CHOOSE box with all numeric solvers available in the system:



Figure 2

The first menu item is for solving equations numerically. The second is for solving differential equations numerically. The third provides numerical solutions for polynomials of any degree. The fourth solves systems of linear equations numerically. The fifth is for financial problems. The sixth is for numerical solutions of systems of arbitrary equations.

Press \rightarrow 2 \rightarrow ENTER to start the built-in numeric differential equation solver.



Figure 3

The input field **f:** is where we enter the right hand side of the differential equation of the form $Y'(t)=F(T,Y)$. The input field **Indep:** is for specifying the independent variable of the differential equation. In the same row, **Init:** takes the initial value and **Final:** the final value of the independent variable of differential equation. The field **Soln:** is for entering the dependent variable. **Init:** takes the initial value of the dependent variable. **Final:** is the field where the numeric solution is put when the HP48GII solves the problem. The field **Tol:** is for specifying the maximum tolerance for the answer, **Step:** is for the maximum step size of the calculation. (The solution is calculated stepwise according to the Runge-Kutta-Fehlberg method.) The option **_Stiff** is for specifying that the problem is "stiff", which causes the HP48GII to use a special method suitable for such problems. The menu key $\left[\text{EDIT} \right]$ is for editing the data of an input field. $\left[\text{TYPE} \right]$ allows selecting between several alternatives. $\left[\text{CALC} \right]$ replaces the current initial values by the current final values. And finally $\left[\text{SOLVE} \right]$ returns the solution for the differential equation.

The next few examples barely begin to explore differential equations on the 48GII.

Practice solving differential equations

Example 1: The differential equation of the concentration $c(t)$ of a chemical substance that undergoes decay in a first order reaction is given by:

$$\frac{\partial}{\partial t}(c(t)) = -k \cdot c(t)$$

Find $c(t)$ if the initial concentration is $c(0)$.

Solution: Assume algebraic mode and CHOOSE boxes. Press $\left[\text{S.SLV} \right]$



Figure 4

Choose DESOLVE and enter the differential equation.

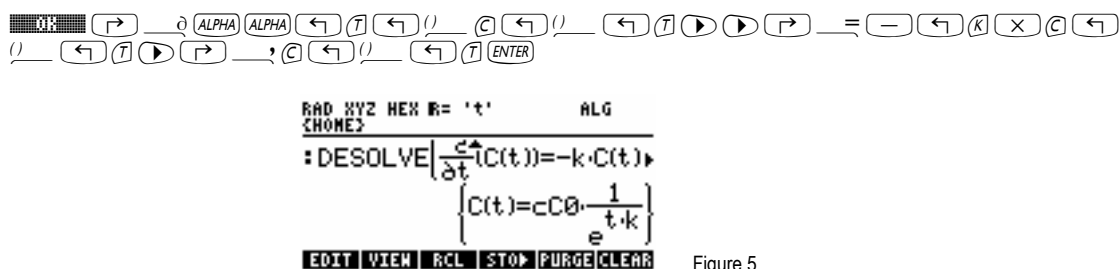


Figure 5

Notice that the variable VX was changed to t (upper edge of the screen). Extract the solution from the list.

$\left[\text{PRG} \right]$ $\left[6 \right]$ $\left[\text{ENTER} \right]$ $\left[\text{ENTER} \right]$ $\left[7 \right]$ $\left[\text{ENTER} \right]$ $\left[\text{ANS} \right]$ $\left[\text{ENTER} \right]$

```

RAD XYZ HEX R= 't'      ALG
[HOME]
:HEAD(ANS(1))
C(t)=cC0*1
           et.k
EDIT VIEW RCL STO> PURGE CLEAR

```

Figure 6

Substitute t=0 in the above solution.

\leftarrow $\overline{\text{ANS}}$ \rightarrow $_$ \leftarrow $\overline{()}$ \leftarrow $\overline{\text{ALPHA}}$ \leftarrow \overline{t} \rightarrow $_$ $\overline{=}$ $\overline{0}$ $\overline{\text{ENTER}}$

```

RAD XYZ HEX R= 't'      ALG
[HOME]
:ANS(1)|t=0
C(0)=cC0
           ek.0
EDIT VIEW RCL STO> PURGE CLEAR

```

Figure 7

Solve for the integration constant cC0.

\leftarrow $\overline{\text{S.SLV}}$ $\overline{6}$ $\overline{\text{ENTER}}$ \leftarrow $\overline{\text{ANS}}$ \rightarrow $_$ \leftarrow $\overline{\text{ALPHA}}$ $\overline{\text{ALPHA}}$ \leftarrow \overline{C} \overline{C} $\overline{0}$ $\overline{\text{ENTER}}$

```

RAD XYZ HEX R= 't'      ALG
[HOME]
C(0)=cC0
           ek.0
:SOLVE(ANS(1),'cC0')
cC0=C(0)*ek.0
EDIT VIEW RCL STO> PURGE CLEAR

```

Figure 8

\rightarrow $\overline{\text{ALG}}$ $\overline{2}$ $\overline{\text{ENTER}}$ \leftarrow $\overline{\text{ANS}}$ $\overline{\text{ENTER}}$ (expand)

```

RAD XYZ HEX R= 't'      ALG
[HOME]
:SOLVE(ANS(1),'cC0')
cC0=C(0)*ek.0
:EXPAND(ANS(1))
cC0=C(0)
EDIT VIEW RCL STO> PURGE CLEAR

```

Figure 9

Substitute the constant cC0 in the general solution. The general solution of the differential equation is the fourth most recent answer of the HP48GII. Use ANS(4) to refer to it.

\rightarrow $\overline{\text{ALG}}$ $\overline{8}$ $\overline{\text{ENTER}}$ \leftarrow $\overline{\text{ANS}}$ \leftarrow $\overline{4}$ \rightarrow $_$ \leftarrow $\overline{\text{ANS}}$ $\overline{\text{ENTER}}$

```

RAD XYZ HEX R= 't'      ALG
[HOME]
cC0=C(0)
:SUBST(ANS(4),ANS(1))
C(t)=C(0)*1
           et.k
EDIT VIEW RCL STO> PURGE CLEAR

```

Figure 10

If you don't like the exponential in the denominator linearize the expression.

\rightarrow $\overline{\text{ALG}}$ $\overline{5}$ $\overline{\text{ENTER}}$ \leftarrow $\overline{\text{ANS}}$ $\overline{\text{ENTER}}$

```

RAD RYZ HEX R= 't'      ALG
<HOME>
      ^C(t)=C(0)*e^(-t*k)
      e
:LIN(ANS(1))
      C(t)=e^(-t*k)*C(0)
EDIT VIEW RCL STOP PURGE CLEAR

```

Figure 11

Get information about the kind of the differential equation. (The calculator creates a variable in the current directory where it stores the type of the differential equation.)

 ENTER

```

RAD RYZ HEX R= 't'      ALG
<HOME>
      ^C(t)=C(0)*e^(-t*k)
      e
:LIN(ANS(1))
      C(t)=e^(-t*k)*C(0)
:ODETYPE
      "1st order linear"
ODETV VPAR IERR EQ PPAR LENGT

```

Figure 12

Answer: $c(t) = c(0) \cdot e^{-k \cdot t}$



Example 2: A physical body moves under the influence of a constant force F in a viscous liquid. The differential equation of its motion is:

$$\frac{\partial v(t)}{\partial t} = \frac{F}{m} - \frac{k}{m} \cdot v(t)$$

Find the velocity of the body at $t=1s$, $t=2s$, $t=5s$, $t=\infty$ if the initial velocity was 0.

with $m=0.8Kg$, $F=3.5N$, $k=2.3Kg/s$

Solution: Start the numeric differential equation solver.

 NUM.SLV  ENTER




















```

SOLVE Y'(T)=F(T,Y)
F:
Indep: X Init:0 Final Ext...
Soln: Y Init:0 Final
Tol: .0001 Step: Dflt _Stiff
Enter function of INDEP and SOLN
RESET CALC TYPES CANCEL OK

```

Figure 13

Enter the right hand side of the differential equation.

 EQW                 ALPHA   ENTER

```

SOLVE Y'(T)=F(T,Y)
F: 3.5/.8-2.3/.8*V
Indep: X Init:0 Final Ext...
Soln: Y Init:0 Final
Tol: .0001 Step: Dflt _Stiff
Enter function of INDEP and SOLN
EDIT CH00S INIT SOLVE

```

Figure 14

Enter the independent variable.

  ALPHA  T ENTER

```


===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*Y
Indep: t Init:0 Final Ext...
Soln: Y Init:0 Final
Tol:.0001 Step: Dflt _Stiff

Enter initial indep var value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 15

Enter the final value of the independent variable.

  ENTER

```




===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*Y
Indep: t Init:0 Final 1
Soln: Y Init:0 Final
Tol:.0001 Step: Dflt _Stiff

Enter solution var name
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 16

Enter the dependent variable.

 ALPHA   ENTER

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*Y
Indep: t Init:0 Final 1
Soln: Y Init:0 Final
Tol:.0001 Step: Dflt _Stiff

Enter initial solution var value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 17

Solve for the final value of the dependent variable.

 SOLVE

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*Y
Indep: t Init:0 Final 1
Soln: Y Init:0 Final 1.4...
Tol:.0001 Step: Dflt _Stiff

Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 18

View the solution




```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*Y
Indep: t Init:0 Final 1
Soln: Y Init:0 Final 1.4...
Tol:.0001 Step: Dflt _Stiff

1.43589923731
[ ] [ ] [ ] CANCEL OK

```

Figure 19

 to finish viewing. Use the final values as new initial values.



```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*v
Indep: t Init:1 Final 1
Soln: v Init:1.4... Final 1.4...
Tol: .0001 Step: Df 1t _Stiff
Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 20

Enter the new final value for t and solve again.

2 **ENTER** **SOLVE**

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*v
Indep: t Init:1 Final 2
Soln: v Init:1.4... Final 1.5...
Tol: .0001 Step: Df 1t _Stiff
Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 21

Repeat the process for t=3s.

3 **ENTER** **SOLVE**

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*v
Indep: t Init:2 Final 3
Soln: v Init:1.5... Final 1.5...
Tol: .0001 Step: Df 1t _Stiff
Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 22

Repeat the process for t=5s.

5 **ENTER** **SOLVE**

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*v
Indep: t Init:3 Final 5
Soln: v Init:1.5... Final 1.5...
Tol: .0001 Step: Df 1t _Stiff
Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 23

Obviously as the time passes by the velocity seems to approach a limit. Press **1** **0** **0** **ENTER** **SOLVE** to calculate velocity after "infinite" time. The calculation takes a couple of seconds.

```

===== SOLVE Y'(T)=F(T,Y) =====
F: 3.5/.8-2.3/.8*v
Indep: t Init:5 Final 100
Soln: v Init:1.5... Final 1.5...
Tol: .0001 Step: Df 1t _Stiff
Press SOLVE for final soln value
EDIT [ ] [ ] [ ] INIT+SOLVE

```

Figure 24

Press **NXT** to quit and return to the stack. The HP 48GII put copies of all results in the stack as pairs of tolerance and solution values. If you press **VAR** you see that it also stored the equation in variable EQ, the last value of t in variable t, and the last calculated value for v in variable v:


```

RAD RYZ HEX R= 't'      ALG
<HOME>
Solution:1.52146763983
Tolerance:.0001
Solution:1.52173869336
Tolerance:.0001
Solution:1.52173886357
v  t  ODETY VPAR IERR EQ

```

Figure 25

It seems that v really approaches a limit. If this differential equation were to be solved symbolically, we would see that this limit is given by F/k . If we calculate this using the values that we used here, we find $3.5/2.3=1.52173913043$ which agrees very well with our numeric calculation of v for growing values of t .

Answer: 1.43589923731m/s, 1.51690188958m/s, 1.52146763983m/s, 1.52173869336m/s, 1.52173886357m/s