

5.4 Milne's Predictor and Corrector Method

$$y_{n+1,p} = y_{n-3} + \frac{4h}{3} [2y'_{n-2} - y'_{n-1} + 2y'_n]$$

$$y_{n+1,c} = y_{n-1} + \frac{h}{3} [y'_{n-1} + 4y'_n + y'_{n+1}]$$

1. Using Milne's Method Given $\frac{dy}{dx} = x^3 + y$ with $y(0) = 2$,
 $y(0.2) = 2.073$, $y(0.4) = 2.452$, $y(0.6) = 3.023$ find $y(0.8)$

solution:

Given: $y' = f(x, y) = x^3 + y$

$x_0 = 0, y_0 = 2$	
$x_1 = 0.2$	$y_1 = 2.073$
$x_2 = 0.4$	$y_2 = 2.452$
$x_3 = 0.6$	$y_3 = 3.023$
$x_4 = 0.8$	$y_4 = ?$

$$h = x_1 - x_0 = 0.2 - 0 = 0.2$$

By Milne's Predictor Method

$$y_{n+1,p} = y_{n-3} + \frac{4h}{3} [2y'_{n-2} - y'_{n-1} + 2y'_n]$$

$$y_{4,p} = y_0 + \frac{4h}{3} [2y'_1 - y'_2 + 2y'_3]$$

We have $y' = x^3 + y$

$y'_1 = x_1^3 + y_1$	$y'_1 = (0.2)^3 + 2.073 = 0.004 + 2.073 = 2.081$
$y'_2 = x_2^3 + y_2$	$y'_2 = (0.4)^3 + 2.452 = 0.064 + 2.452 = 2.516$
$y'_3 = x_3^3 + y_3$	$y'_3 = (0.6)^3 + 3.023 = 0.216 + 3.023 = 3.239$

$$y_{4,p} = y_0 + \frac{4h}{3} [2y'_1 - y'_2 + 2y'_3]$$

$$y_{4,p} = 2 + \frac{4(0.2)}{3} [2(2.081) - 2.516 + 2(3.239)]$$

$$y_{4,p} = 2 + \frac{0.8}{3} [8.124]$$

$$= 2 + 2.1664 = 4.1664$$

By Milne's Corrector Method

$$y_{n+1,c} = y_{n-1} + \frac{h}{3} [y'_{n-1} + 4y'_n + y'_{n+1}]$$

$$y_{4,c} = y_2 + \frac{h}{3} [y'_2 + 4y'_3 + y'_4]$$

$$y'_4 = x_4^3 + y_4 = (0.8)^3 + 4.1664$$

$$= 0.512 + 4.1664$$

$$= 4.6784$$

$$y_{4,c} = 2.452 + \frac{0.2}{3} [2.513 + 4(3.239) + 4.6784]$$

$$= 2.452 + \frac{0.2}{3} [20.1504]$$

$$= 3.79536$$

2. Using Milne's Method Given $y' = x - y^2$ and with $y(0) = 0$,
 $y(0.2) = 0.02$, $y(0.4) = 0.0795$, $y(0.6) = 0.1762$ find $y(0.8)$
 solution:

$$\text{Given: } y' = f(x, y) = x - y^2$$

$x_0 = 0, y_0 = 0$	
$x_1 = 0.2$	$y_1 = 0.02$
$x_2 = 0.4$	$y_2 = 0.0795$
$x_3 = 0.6$	$y_3 = 0.1762$
$x_4 = 0.8$	$y_4 = ?$

$$h = x_1 - x_0 = 0.2 - 0 = 0.2$$

By Milne's Predictor Method

$$y_{n+1,p} = y_{n-3} + \frac{4h}{3} [2y'_{n-2} - y'_{n-1} + 2y'_n]$$

$$y_{4,p} = y_0 + \frac{4h}{3} [2y'_1 - y'_2 + 2y'_3]$$

We have $y' = x - y^2$

$y'_1 = x_1 - y_1^2$	$y'_1 = 0.2 - (0.02)^2 = 0.2 - 0.0004 = 0.1996$
$y'_2 = x_2 - y_2^2$	$y'_2 = 0.4 - (0.0795)^2 = 0.4 - 0.0063 = 0.3937$
$y'_3 = x_3 - y_3^2$	$y'_3 = 0.6 - (0.0795)^2 = 0.4 - 0.0063 = 0.3937$

$$y_{4,p} = y_0 + \frac{4h}{3} [2y'_1 - y'_2 + 2y'_3]$$

$$y_{4,p} = 2 + \frac{4(0.2)}{3} [2(2.081) - 2.516 + 2(3.239)]$$

$$y_{4,p} = 2 + \frac{0.8}{3} [8.124]$$

$$= 2 + 2.1664 = 4.1664$$

By Milne's Corrector Method

$$y_{n+1,c} = y_{n-1} + \frac{h}{3} [y'_{n-1} + 4y'_n + y'_{n+1}]$$

$$y_{4,c} = y_2 + \frac{h}{3} [y'_2 + 4y'_3 + y'_4]$$

$$y'_4 = x_4^3 + y_4 = (0.8)^3 + 4.1664$$

$$= 0.512 + 4.1664 = 4.6784$$

$$y_{4,c} = 2.452 + \frac{0.2}{3} [2.513 + 4(3.239) + 4.6784]$$

$$= 2.452 + \frac{0.2}{3} [20.1504]$$

$$= 3.79536$$