

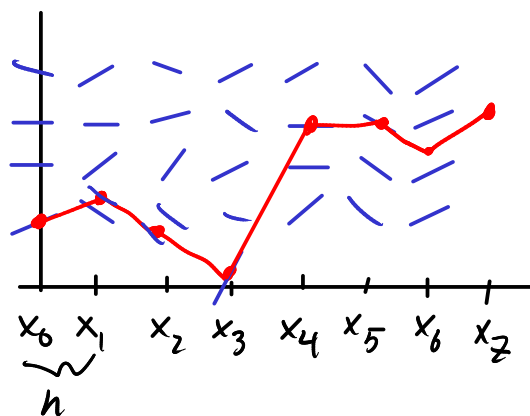
Euler Iteration:

$$\begin{aligned} x_0 & & y_0 & \text{come from initial condition} \\ x_1 &= x_0 + h & y_1 &= y_0 + h \cdot f(x_0, y_0) \\ x_2 &= x_1 + h & y_2 &= y_1 + h \cdot f(x_1, y_1) \\ & & & \\ x_3 &= x_2 + h & y_3 &= y_2 + h \cdot f(x_2, y_2) \\ & & & \\ & \vdots & & \\ x_{n+1} &= x_n + h & y_{n+1} &= y_n + h \cdot f(x_n, y_n) \end{aligned}$$

Compute enough steps to reach any desired x -value.

h is a parameter in the method, called the step size.

Graphically: Go where the slope field tells you.



This method is computationally intensive, especially with small step size

Example: Use Euler's method to approximate $y(10)$, where $y(x)$ is the solution of $\left\{ \frac{dy}{dx} = x+y, y(0) = 1 \right\}$

What step size? How about $h=1$

n	0	1	2	3	4	5	6	7	8	9	10	
x_n	0	1	2	3	4	5	6	7	8	9	10	
y_n	1	2	5	12	27	58	121	248	503	1014	2037	$y(10) \approx 2037$
$h \cdot f(x_n, y_n) = x_n + y_n$		1	3	7	15	31	63	127	255	511	1023	