

Title: Numerical Methods Lecture

Speakers: Erik Schnetter

Collection: Numerical Methods 2023/24

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URL: <https://pirsa.org/24010018>

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Getting Started with Differential Equations in Julia - DifferentialEquations.jl

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Ordinary Differential Equation × +

Code Julia 1.10.0

Ordinary Differential Equations (ODEs)

```
[3]: using DifferentialEquations
```

```
[ ]:
```

Simple 0 \$ 5 Julia 1.10.0 | ... Mode: Comm... Ln 1, Col... Ordinary Differential Equations... 0

$$y'(x) = f(x, y)$$

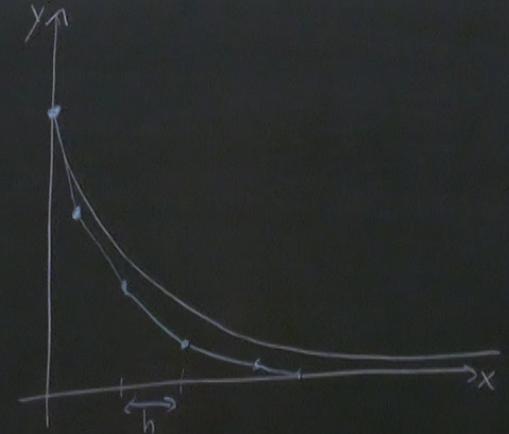
$$\frac{dy}{dx} = f(x, y)$$

$$\frac{y(x+h) - y(x)}{h} = f(x, y)$$

$$y(x+h) = y(x) + h \cdot f(x, y)$$

EULER

$f(x)$	$y(x)$
1	$x + C$
x	$\frac{1}{2}x^2 + C$
y	$C \cdot e^x$

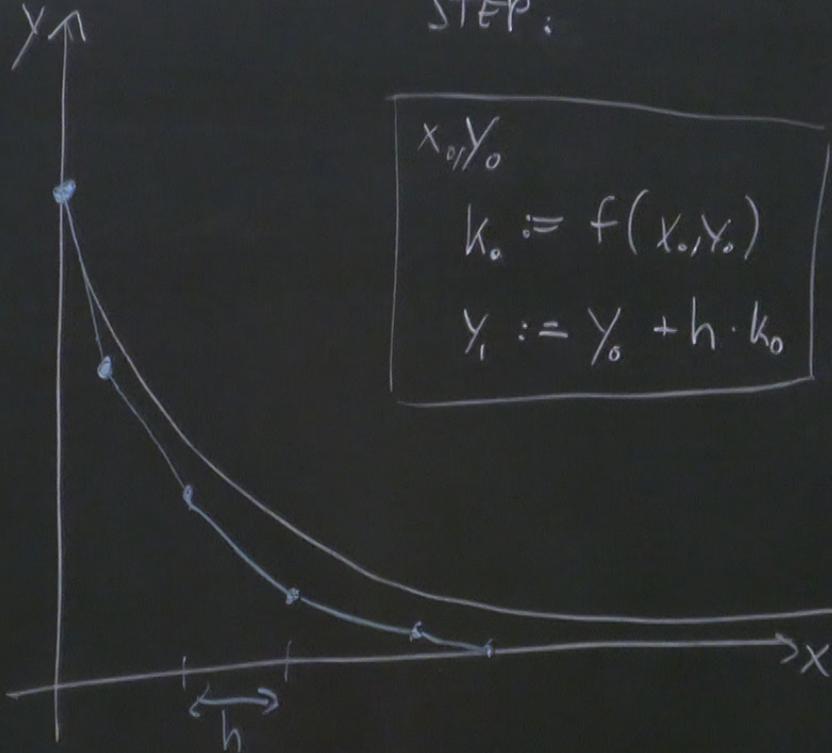


$$y(x)$$

$$x + C$$

$$\frac{1}{2}x^2 + C$$

$$C \cdot e^x$$



STEP:

$$x_0, y_0$$

$$k_0 := f(x_0, y_0)$$

$$y_1 := y_0 + h \cdot k_0$$

error. $O(h^2)$

$$y(x_0+h) = \underbrace{y(x_0)} + \underbrace{h \cdot y'(x_0)} + \frac{1}{2}h^2 y''(x_0) + O(h^3)$$



$$y_0$$
$$k_0 = f(x_0, y_0)$$
$$y_1 = y_0 + \frac{1}{2}h k_0$$
$$k_1 = f(x_1, y_1)$$
$$y_2 = y_0 + h k_2$$

$$\begin{aligned} &= f(x_0, y_0) \\ &= y_0 + \frac{1}{2}h k_0 \\ &= f(x_1, y_1) \\ &= y_0 + h k_1 \end{aligned}$$

$$y(x_0 + \frac{1}{2}h) = y_0 + \frac{1}{2}h y_0' + \frac{1}{8}h^2 y_0'' + O(h^3)$$

$$y_1 = y(x_0 + \frac{1}{2}h) + O(h^2) = y_0 + \frac{1}{2}h y_0' + O(h^2)$$

$$k_1 = y'(x_0 + \frac{1}{2}h) + O(h^2) = y_0' + \frac{1}{2}h y_0'' + O(h^2)$$

$$y_2 = y_0 + h k_1 = \underbrace{y_0 + h y_0' + \frac{1}{2}h^2 y_0''}_{\text{Taylor expansion}} + O(h^3)$$

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Ordinary Differential Equation +

Markdown Julia 1.10.0

Ordinary Differential Equations (ODEs)

Harmonic Oscillator

```
$$ x|, v $$  
$$ \dot{p} = v $$  
$$ \dot{v} =
```

[]:

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Ordinary Differential Equation +

Code Julia 1.10.0

Harmonic Oscillator

\$\$ x, v \$\$

$$\dot{x} = v$$
$$\dot{v} = -x$$

[]: |

Ordinary Differential Equations (ODEs)

Harmonic Oscillator

$$x, v$$

$$\dot{x} = v$$

$$\dot{v} = -x$$

```
[6]: function fho(U::Vector)
end
```

```
ParseError:
# Error @ In[6];;file:///home/eschnetter/In[6]#1:16\In[6]:1:16\8;;\
function fho(U)
#           L — premature end of input

Stacktrace:
 [1] top-level scope
      @ In[6]:1
```

[]:

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Ordinary Differential Equator +

Code Julia 1.10.0

```
end  
[7]: fho (generic function with 1 method)  
[8]: fho([1, 0])  
[8]: 2-element Vector{Int64}:  
 0  
 -1  
[9]: function euler(f, y0, h)  
      k0 = f(y0)  
      y1 = y0 + h*k0  
      return y1  
end  
[9]: euler (generic function with 1 method)  
[10]: euler(fho, [1,0], 0.1)  
[10]: 2-element Vector{Float64}:  
 1.0  
 -0.1  
[ ]: |
```

Simple 0 s 5 Julia 1.10.0 | Idle Mode: Edit Ln 1, Col 1 Ordinary Differential Equations.ipynb 0

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Ordinary Differential Equator +

Code Julia 1.10.0

```
[9]: euler (generic function with 1 method)

[10]: euler(fho, [1,0], 0.1)

[10]: 2-element Vector{Float64}:
 1.0
-0.1

[11]: U = [1,0]
      h = 0.1
      Uall = [U]
      for n in 1:10
          U = euler(fho, U, h)
          push!(Uall, U)
      end
      Uall

InexactError: Int64(-0.1)

Stacktrace:
 [1] Int64
   @ ./float.jl:909 [inlined]
 [2] convert
   @ ./number.jl:7 [inlined]
 [3] setindex!(A::Array{T}, x::Any, i1::Int64) where T
   @ Base ./array.jl:1021 [inlined]
 [4] _unsafe_copyto!(dest::Vector{Int64}, doffs::Int64, src::Vector{Float64}, soffs::Int64, n::Int64)
   @ Base ./array.jl:299
 [5] unsafe_copyto!
   @ ./array.jl:353 [inlined]
```

Simple 0 5 Julia 1.10.0 | Idle Mode: Command Ln 8, Col 5 Ordinary Differential Equations.ipynb 0

```

[11]: 2-element Vector{Vector{Float64}}:
 1.0
-0.1

[12]: U = [1.0, 0.0]
      h = 0.1
      Uall = [U]
      for n in 1:10
          U = euler(fho, U, h)
          push!(Uall, U)
      end
      Uall

[12]: 11-element Vector{Vector{Float64}}:
 [1.0, 0.0]
 [1.0, -0.1]
 [0.99, -0.2]
 [0.97, -0.29900000000000004]
 [0.94009999999999999, -0.396]
 [0.9005, -0.49001]
 [0.851499, -0.58006]
 [0.793493, -0.6652099]
 [0.72697201, -0.7445592000000001]
 [0.65251609, -0.8172564010000001]
 [0.57079044989999999, -0.8825080100000001]

[ ]:

```

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Ordinary Differential Equator +

end
Uall

```
[13]: 21-element Vector{Vector{Float64}}:  
 [1.0, 0.0]  
 [1.0, -0.1]  
 [0.99, -0.2]  
 [0.97, -0.29900000000000004]  
 [0.94009999999999999, -0.396]  
 [0.9005, -0.49001]  
 [0.851499, -0.58006]  
 [0.793493, -0.6652099]  
 [0.72697201, -0.7445592000000001]  
 [0.65251609, -0.8172564010000001]  
 [0.57079044989999999, -0.8825080100000001]  
 [0.48253964889999999, -0.9395870549900001]  
 [0.38858094340099999, -0.9878410198800001]  
 [0.28979684141299999, -1.0266991142201]  
 [0.18712692999098987, -1.0556787983614]  
 [0.08155905015484986, -1.074391491360499]  
 [-0.025880098981200042, -1.082547396375984]  
 [-0.13413483861879844, -1.079959386477864]  
 [-0.24213077726658483, -1.0665459026159843]  
 [-0.34878536752818323, -1.0423328248893258]  
 [-0.45301865001711583, -1.0074542881365074]
```

[]:

Simple 0 s 5 Julia 1.10.0 | Idle Mode: Command Ln 1, Col 1 Ordinary Differential Equations.ipynb 0

```
-0.1  
•[16]: U = [1.0, 0.0]  
h = 0.1/2  
Uall = [U]  
for n in 1:30*2  
    U = euler(fho, U, h)  
    push!(Uall, U)  
end
```

```
[[1.0, 0.0], [1.0, -0.05], [0.9975, -0.1], [0.9925, -0.149875], [0.9850062500000001, -0.1995], [0.9750312500000001, -0.2487503125000000  
1], [0.9625937343750002, -0.297501875], [0.9477186406250002, -0.34563156171875004], [0.9304370625390627, -0.39301749375000006], [0.9107  
861878515626, -0.4395393468769532], [0.8888092205077149, -0.4850786562695313], [0.8645552876942384, -0.5295191172949171], [0.8380793318  
294926, -0.572746881679629], [0.8094419877455111, -0.6146508482711036], [0.778709445331956, -0.6551229476583792], [0.745953297949037, -  
0.694058419924977], [0.7112503769527881, -0.7313560848224289], [0.6746825727116667, -0.7669186036700683], [0.6363366425281632, -0.80065  
27323056516], [0.5963040059128807, -0.8324695644320598], [0.5546805276912777, -0.8622847647277038], [0.5115662894548926, -0.89001879111  
22677], [0.46706534989927917, -0.9155971055850123], [0.42128549462002857, -0.9389503730799762], [0.37433797596602975, -0.96001464781097  
77], [0.3263372435754809, -0.9787315466092792], [0.2774006662450169, -0.9950484087880532], [0.22764824580561424, -1.0089184421003041],  
[0.17720232370059902, -1.020300854390585], [0.12618728098106977, -1.0291609705756148], [0.07472923245228902, -1.0354703346246683], [0.0  
229557157210556, -1.0392067962472828], [-0.029004624091308544, -1.0403545820333355], [-0.08102235319297532, -1.03890435082877], [-0.132  
96757073441384, -1.0348532331691214], [-0.1847102323928699, -1.0282048546324007], [-0.23612047512448994, -1.0189693430127573], [-0.2870  
689422751278, -1.0071633192565328], [-0.33742710823795447, -0.9928098721427764], [-0.38706760184509326, -0.9759385167308786], [-0.43586  
45276816372, -0.956585136638624], [-0.48369378451356837, -0.9347919102545421], [-0.5304333800262955, -0.9106072210288637], [-0.57596374  
10777386, -0.8840855520275489], [-0.6201680186791161, -0.855287364973662], [-0.6629323869277992, -0.8242789640397061], [-0.704146335129  
7845, -0.7911323446933162], [-0.7437029523644504, -0.7559250279368269], [-0.7814992037612918, -0.7187398803186044], [-0.81743619777722  
2, -0.6796649201305398], [-0.851419443783749, -0.6387931102416787], [-0.8833590992958329, -0.5962221380524912], [-0.9131702061984575, -  
0.5520541830876996], [-0.9407729153528425, -0.5063956727777768], [-0.9660926989917313, -0.45935702701013464], [-0.989060550342238, -0.4  
1105239206054806], [-1.0096131699452655, -0.36159936454343616], [-1.0276931381724372, -0.31111870604617287], [-1.043249073474746, -0.25  
9734049137551], [-1.0562357759316234, -0.2075715954638137], [-1.0666143557048142, -0.15475980666723255]]
```

```

Ordinary Differential Equator
+
Code
Julia 1.10.0

```

```

Uall = [U]
for n in 1:30*2
    U = euler(fho, U, h)
    push!(Uall, U)
end

```

```

[19]: for U in Uall
        println(round(U; sigdig=3))
    end

```

MethodError: no method matching round(::Vector{Float64}; sigdig::Int64)

Closest candidates are:

- round(::Type{Bool}, ::AbstractFloat) got unsupported keyword argument "sigdig" @ Base float.jl:391
- round(::Type{BigInt}, ::BigFloat, ::RoundingMode) got unsupported keyword argument "sigdig" @ Base mpfr.jl:353
- round(::Type{BigInt}, ::BigFloat, ::Union{Base.MPFR.MPFRRoundingMode, RoundingMode}) got unsupported keyword argument "sigdig" @ Base mpfr.jl:344
- ...

Stacktrace:

- [1] top-level scope @ ./In[19]:2

[]: ?



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Code Julia 1.10.0

RoundingModeReal and RoundingModeImaginary default to RoundNearest, which rounds to the nearest integer, with ties (fractional values of 0.5) being rounded to the nearest even integer.

Example

```
julia> round(3.14 + 4.5im)
3.0 + 4.0im

julia> round(3.14 + 4.5im, RoundUp, RoundNearestTiesUp)
4.0 + 5.0im

julia> round(3.14159 + 4.512im; digits = 1)
3.1 + 4.5im

julia> round(3.14159 + 4.512im; sigdigits = 3)
3.14 + 4.51im
```

```
round([T,] x, [r::RoundingMode])
round(x, [r::RoundingMode]; digits::Integer=0, base = 10)
round(x, [r::RoundingMode]; sigdigits::Integer, base = 10)
Rounds the number x.
```

Without keyword arguments, `x` is rounded to an integer value, returning a value of type `T`, or of the same type of `x` if no `T` is provided. An `InexactError` will be thrown if the value is not representable by `T`, similar to `convert`.

If the `digits` keyword argument is provided, it rounds to the specified number of digits after the decimal place (or before if negative), in base `base`.

Simple 0 s 5 Julia 1.10.0 | Idle Mode: Command Ln 1, Col 7 Ordinary Differential Equations.ipynb 0

```
[9]: euler (generic function with 1 method)

[10]: euler(fho, [1,0], 0.1)

[10]: 2-element Vector{Float64}:
 1.0
-0.1

[17]: U = [1.0, 0.0]
      h = 0.1/2
      Uall = [U]
      for n in 1:30*2
          U = euler(fho, U, h)
          push!(Uall, U)
      end

• [22]: function |
        for U in Uall
            println(round.(U; sigdigits=3))
        end

[1.0, 0.0]
[1.0, -0.05]
[0.998, -0.1]
[0.992, -0.15]
[0.985, -0.2]
[0.975, -0.249]
[0.963, -0.298]
[0.948, -0.346]
[0.93, -0.393]
[0.911, -0.44]
```

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Code Julia 1.10.0

```
[0.825, -0.566]
[0.764, -0.645]
[0.696, -0.718]
[0.621, -0.784]
[0.539, -0.842]
[0.452, -0.892]
[0.361, -0.933]
[0.265, -0.964]
[0.168, -0.986]
[0.0683, -0.998]
[-0.0319, -1.0]
[-0.132, -0.992]
[-0.23, -0.973]
[-0.326, -0.945]
[-0.419, -0.908]
[-0.508, -0.862]
[-0.592, -0.807]
[-0.669, -0.743]
[-0.74, -0.673]
[-0.804, -0.595]
[-0.859, -0.512]
[-0.906, -0.423]
[-0.944, -0.331]
[-0.972, -0.235]
[-0.991, -0.136]
```

[]:

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Ordinary Differential Equator +

Code Julia 1.10.0

```
[0.0683, -0.998]
[-0.0319, -1.0]
[-0.132, -0.992]
[-0.23, -0.973]
[-0.326, -0.945]
[-0.419, -0.908]
[-0.508, -0.862]
[-0.592, -0.807]
[-0.669, -0.743]
[-0.74, -0.673]
[-0.804, -0.595]
[-0.859, -0.512]
[-0.906, -0.423]
[-0.944, -0.331]
[-0.972, -0.235]
[-0.991, -0.136]
[-1.0, -0.0364]
```

[]:

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Ordinary Differential Equator +

Code Julia 1.10.0

```
[-0.417, -0.509]  
[-0.462, -0.887]  
[-0.506, -0.863]  
[-0.548, -0.836]  
[-0.589, -0.808]  
[-0.629, -0.778]  
[-0.667, -0.745]  
[-0.703, -0.711]  
[-0.738, -0.675]  
[-0.771, -0.637]  
[-0.802, -0.598]  
[-0.831, -0.557]  
[-0.857, -0.515]  
[-0.882, -0.471]  
[-0.905, -0.426]  
[-0.925, -0.381]  
[-0.943, -0.334]  
[-0.958, -0.286]  
[-0.971, -0.238]  
[-0.982, -0.189]  
[-0.99, -0.14]  
[-0.996, -0.0902]
```

[]:

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Ordinary Differential Equator +

Code Julia 1.10.0

```
[7]: function fho(U::Vector)
      x, v = U
      xdot = v
      vdot = -x
      Udot = [xdot, vdot]
      return Udot
    end
```

[7]: fho (generic function with 1 method)

```
[8]: fho([1, 0])
```

```
[8]: 2-element Vector{Int64}:
      0
     -1
```

[]: |

```
[9]: function euler(f, y0, h)
      k0 = f(y0)
      y1 = y0 + h*k0
      return y1
    end
```

[9]: euler (generic function with 1 method)

```
[10]: euler(fho, [1,0], 0.1)
```

```
[10]: 2-element Vector{Float64}:
      1.0
      0.1
```

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DifferentialEquations.jl

Search docs (Ctrl + /)

Getting Started with Differential Equations in Julia

- Example 1: Solving Scalar Equations
- Example 2: Solving Systems of Equations
- Defining Parameterized Functions
- Example 3: Solving Nonhomogeneous Equations using Parameterized Functions
- Example 4: Using Other Types for Systems of Equations
- Going Beyond ODEs: How to Use the Documentation

Tutorials

Code Optimization for Differential Equations

Solving Large Stiff Equations

Version v7.8.0

on the time interval $t \in [0, 1]$ where $f(u, p, t) = \alpha u$. Here, u is the current state variable, p is our parameter variable (containing things like a reaction rate or the constant of gravity), and t is the current time.

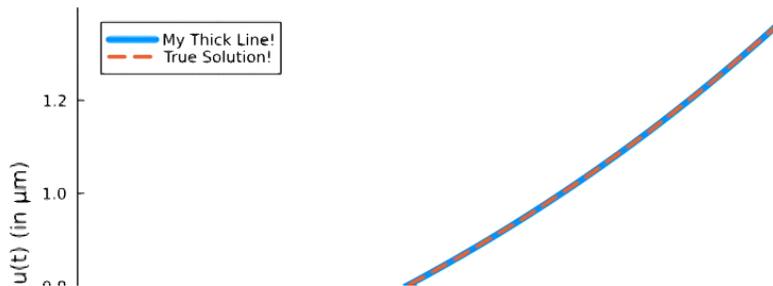
(In our example, we know by calculus that the solution to this equation is $u(t) = u_0 \exp(\alpha t)$, but we will use DifferentialEquations.jl to solve this problem *numerically*, which is essential for problems where a symbolic solution is not known.)

The general workflow is to define a problem, solve the problem, and then analyze the solution. The full code for solving this problem is:

```
using DifferentialEquations
f(u, p, t) = 1.01 * u
u0 = 1 / 2
tspan = (0.0, 1.0)
prob = ODEProblem(f, u0, tspan)
sol = solve(prob, Tsit5(), reltol = 1e-8, abstol = 1e-8)

using Plots
plot(sol, linewidth = 5, title = "Solution to the linear ODE with a thick line",
     xaxis = "Time (t)", yaxis = "u(t) (in μm)", label = "My Thick Line!") # legend=false
plot!(sol.t, t -> 0.5 * exp(1.01t), lw = 3, ls = :dash, label = "True Solution!")
```

Solution to the linear ODE with a thick line





DifferentialEquations.jl

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Differential Equation Solving in Julia

- Contributing
- Supporting and Citing
- Getting Started: Installation And First Steps
- Acknowledgements
- Reproducibility

Version v7.8.0 ▾

DifferentialEquations.jl: Efficient Differential Equation Solving in Julia

Search... GitHub

DifferentialEquations.jl: Efficient Differential Equation Solving in Julia

This is a suite for numerically solving differential equations written in Julia and available for use in Julia, Python, and R. The purpose of this package is to supply efficient Julia implementations of solvers for various differential equations. Equations within the realm of this package include:

- Discrete equations (function maps, discrete stochastic (Gillespie/Markov) simulations)
- Ordinary differential equations (ODEs)
- Split and Partitioned ODEs (Symplectic integrators, IMEX Methods)
- Stochastic ordinary differential equations (SODEs or SDEs)
- Stochastic differential-algebraic equations (SDAEs)
- Random differential equations (RODEs or RDEs)
- Differential algebraic equations (DAEs)
- Delay differential equations (DDEs)
- Neutral, retarded, and algebraic delay differential equations (NDDEs, RDDEs, and DDAEs)



DifferentialEquations.jl

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ODE Problems

- Solution Type
- Example Problems

Non-autonomous Linear ODE / Lie Group Problems

Dynamical, Hamiltonian and 2nd Order ODE Problems

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```
# Test that it worked
using OrdinaryDiffEq
sol = solve(prob,Tsit5())
using Plots; plot(sol,vars=(1,2,3))
```

Search... /

More Example Problems

Example problems can be found in [DiffEqProblemLibrary.jl](#).

To use a sample problem, such as prob_ode_linear, you can do something like:

```
#] add ODEProblemLibrary
using ODEProblemLibrary
prob = ODEProblemLibrary.prob_ode_linear
sol = solve(prob)
```

source

SciMLBase.ODEFunction — Type

```
ODEFunction{iip,F,TMM,Ta,Tt,TJ,JVP,VJP,JP,SP,TW,Twt,TPJ,S,S2,S3,O,TCV} <: AbstractC
```

A representation of an ODE function f defined by:

```
[-0.771, -0.637]  
[-0.802, -0.598]  
[-0.831, -0.557]  
[-0.857, -0.515]  
[-0.882, -0.471]  
[-0.905, -0.426]  
[-0.925, -0.381]  
[-0.943, -0.334]  
[-0.958, -0.286]  
[-0.971, -0.238]  
[-0.982, -0.189]  
[-0.99, -0.14]  
[-0.996, -0.0902]
```

Using a package

```
[36]: using DifferentialEquations
```

```
[ ]: prob = ODEProblem(f, u0, tspan)
```

```
[-0.771, -0.637]  
[-0.802, -0.598]  
[-0.831, -0.557]  
[-0.857, -0.515]  
[-0.882, -0.471]  
[-0.905, -0.426]  
[-0.925, -0.381]  
[-0.943, -0.334]  
[-0.958, -0.286]  
[-0.971, -0.238]  
[-0.982, -0.189]  
[-0.99, -0.14]  
[-0.996, -0.0902]
```

Using a package

```
[36]: using DifferentialEquations
```

```
[ ]: U0 = [1.0, 0.0]  
      prob = ODEProblem{U,p,t} -> fho(U), U0, (0.0, 3.14)  
      sol = solve(prob)
```

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Getting Started with Differential Equations in Julia - DifferentialEquations.jl

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Ordinary Differential Equator +

Code Julia 1.10.0

```
0.0  
0.0009990009990009992  
0.010989010989010992  
0.07985922249873038  
0.2403882280626971  
0.48125583199780264  
0.7872724750204353  
1.1770558023021032  
1.630266513673432  
2.1040018658103854  
2.6513321708517577  
3.14  
u: 12-element Vector{Vector{Float64}}:  
 [1.0, 0.0]  
 [0.999995009985435, -0.000999000832833342]  
 [0.9999396214263468, -0.010988789821184269]  
 [0.9968129466114029, -0.07977436592568168]  
 [0.9712456180254766, -0.23807970964822978]  
 [0.8864142948207253, -0.4628927349710369]  
 [0.7057801319307302, -0.7084309070362929]  
 [0.3836450082688139, -0.9234805642321077]  
 [-0.05943639522180999, -0.9982319800633562]  
 [-0.5082985573738581, -0.8611807771069901]  
 [-0.8822130995277943, -0.47085082387073185]  
 [-0.999989945731433, -0.0015855238215814471]
```

[]:

Simple 0 s 5 Julia 1.10.0 | Idle Mode: Command Ln 3, Col 18 Ordinary Differential Equations.ipynb 0