

Question 5: solving boundary value problems (BVPs) via a shooting method

This question is harder than the earlier ones. Do not attempt it until you are happy with your answers to the previous questions.

As a reminder, the shooting method is a numerical method for solving Boundary Value Problems (BVP) of the form

$$y''(x) = f(x, y, y'), \quad a < x < b$$

$$y(a) = y_a, \quad y(b) = y_b$$

Consider now the Initial Value Problem (IVP)

$$y''(x) = f(x, y, y'), \quad a < x < b$$

$$y(a) = y_a, \quad y'(a) = \gamma$$

and denote its solution by $y_\gamma(x)$.

The shooting method looks for a root of the function

$$F(\gamma) = y_\gamma(b) - y_b,$$

that is, which value of γ yields $y_\gamma(b) = y_b$. This method combines differential equation solving and root finding methods.

We will develop the algorithm as follows:

1. Write an efficient root finder
2. Define the function $F(\gamma)$ above
3. Find the root of $F(\gamma)$ which will solve our BVP

Boundary Value Problems Of Mathemati Pt1

IM Harris



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