Euler's Method of Solving ODEs - Theory

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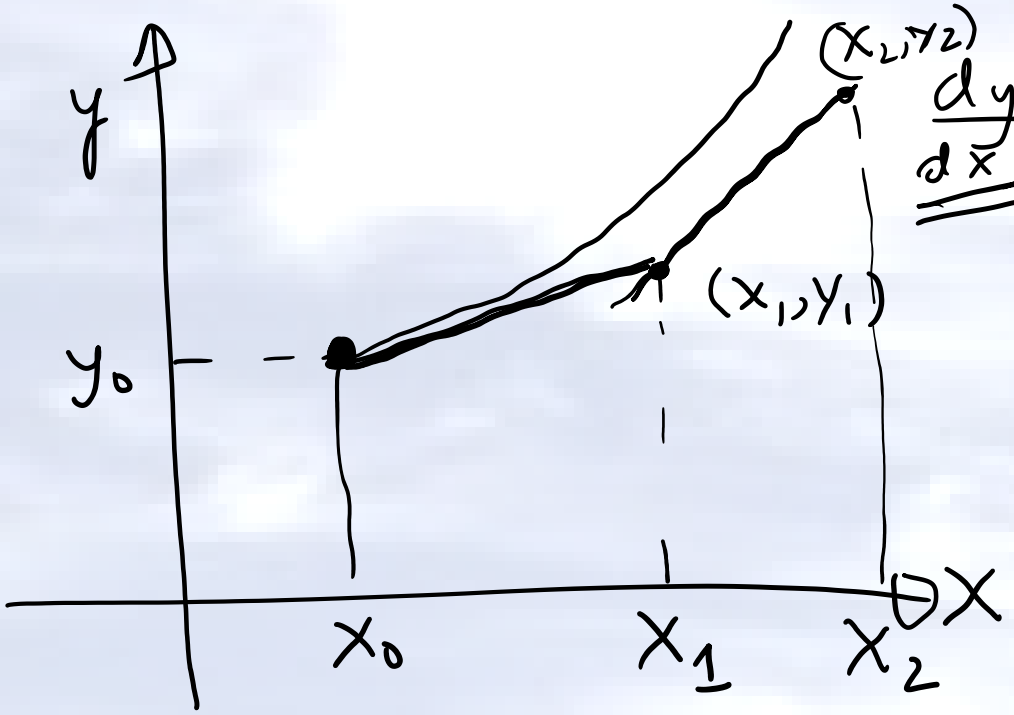
$$\frac{dy}{dx} = f(x,y), \quad y(x_0) = y_0$$

$$3\frac{dy}{dx} + 4y = 7e^{-x}, \quad y(0) = 3$$

$$3\frac{dy}{dx} = 7e^{-x} - 4y$$

$$\frac{dy}{dx} = \frac{7e^{-x} - 4y}{3} = f(x,y),$$

$$y(0) = 3$$



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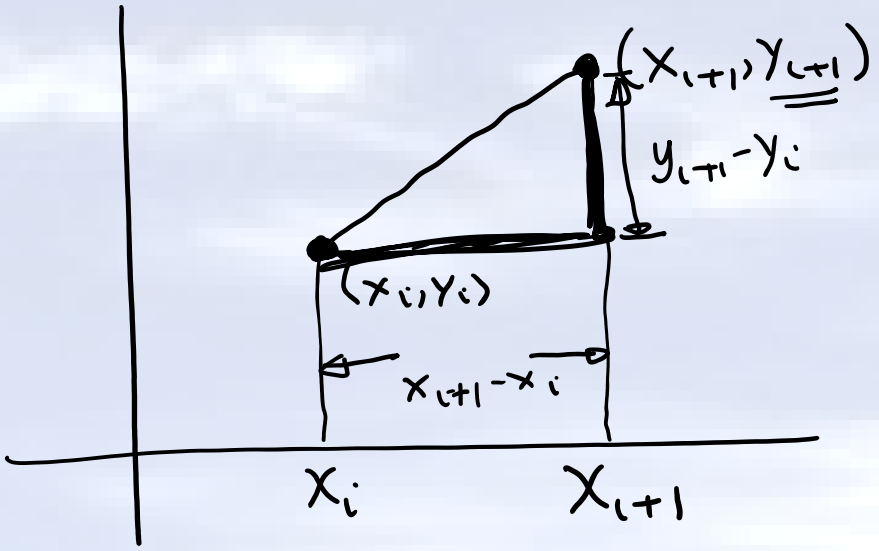

$$\frac{\text{Rise}}{\text{Run}} = \left.\frac{dy}{dx}\right|_{x_i}$$

$$\frac{y_{i+1} - y_i}{x_{i+1} - x_i} = f(x_i, y_i)$$

$$y_{i+1} - y_i = f(x_i, y_i)(x_{i+1} - x_i)$$

$$y_{i+1} = y_i + f(x_i, y_i)\underbrace{(x_{i+1} - x_i)}_{h \text{ step size}}$$

$$\boxed{y_{i+1} = y_i + f(x_i, y_i)\, h}$$

END

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