

Math/CS 467/667 Programming Assignment 1 Solution Key

1. The Lorenz system is a three dimensional ordinary differential equation of the form

$$\frac{dy}{dt} = f(y)$$

which a given initial condition $y(0) = a$ where $y(t)$ is a vector in \mathbf{R}^3 and

$$f(y) = \begin{bmatrix} -10y_1 + 10y_2 \\ 28y_1 - y_2 - y_1y_3 \\ y_1y_2 - (8/3)y_3 \end{bmatrix}.$$

Let Y^n be an approximation of $y(1)$ obtained using a step size of $h = 1/n$. Define the error

$$E_n = \|Y^n - y(1)\| = \left\{ \sum_{i=1}^3 (Y_i^n - y_i(1))^2 \right\}^{1/2}.$$

Show that if $E_n \leq Kh^k$ then

$$\|Y^n - Y^{2n}\| \leq K \left\{ 1 + \frac{1}{2^k} \right\} h^k.$$

Since $h = 1/n$ then

$$E_{2n} \leq K \left(\frac{1}{2n} \right)^k = K \frac{h^k}{2^k}.$$

It follows that

$$\|Y^n - Y^{2n}\| \leq \|Y^n - y(1)\| + \|y(1) - Y^{2n}\| \leq Kh^k + K \frac{h^k}{2^k} = K \left\{ 1 + \frac{1}{2^k} \right\} h^k.$$

2. Write a program to approximate solutions of the Lorenz system using Euler's forward difference method and the initial condition

$$a = \begin{bmatrix} 2 \\ 3 \\ 15 \end{bmatrix}.$$

Compute Y^n for $n = 64, 128, 256, 512, \dots, 65536$.

The C code is given by

```
1 # prog2b.jl -- integration of a chaotic non-linear system
2
3 using Printf, LinearAlgebra
4
5 function f(y)
6     r=[10*(y[2]-y[1]),
```

Math/CS 467/667 Programming Assignment 1 Solution Key

```

7         (28.0-y[3])*y[1]-y[2],
8         y[1]*y[2]-(8/3)*y[3]]
9     return r
10 end
11
12 function euler(t,y,h)
13     return y+h*f(y)
14 end
15
16 function solve(t0,y0,h,n)
17     yn=copy(y0)
18     for j=1:n
19         tn=t0+(j-1)*h
20         yn=euler(tn,yn,h)
21     end
22     return yn
23 end
24
25 function main()
26     nres=11
27     t0=0.0; T=1.0
28     y0=[2.0,3.0,15.0]
29     yold=zeros(3)
30     @printf("#%4s %19s %19s %19s\n","n","y1","y2","y3")
31     N=Vector{Int}(undef,nres)
32     Y=Vector{Vector{Float64}}(undef,nres)
33     n=64
34     for i=1:nres
35         h=T/n
36         yn=solve(t0,y0,h,n)
37         N[i]=n
38         Y[i]=copy(yn)
39         @printf("%5d %19.14f %19.14f %19.14f\n",
40             n,yn[1],yn[2],yn[3])
41         n*=2
42     end
43
44     @printf("\n\nn#%4s %18s %20s %20s\n",
45         "n","|Yn-Y2n|","log(h)","log(|Yn-Y2n|)")
46     for i=2:nres
47         e=norm(Y[i-1]-Y[i])
48         @printf("%5d %18.15f %20.13e %20.13e\n",
49             N[i],e,-log(N[i]),log(e))
50     end
51 end

```

Math/CS 467/667 Programming Assignment 1 Solution Key

52

```
53 main()
```

which generates output

#	n	y1	y2	y3
	64	-9.69978827124415	-7.78996746984789	30.72466119973522
	128	-13.37234518640962	-12.80293797386648	34.13472724313560
	256	-13.33684881600047	-17.62699523674917	28.40582877598391
	512	-11.62086377869534	-17.96721751135157	22.10580958772410
	1024	-10.13074666717946	-16.77108440528200	18.33157199996538
	2048	-9.21363702282563	-15.72373591985231	16.41361053841384
	4096	-8.71230404053936	-15.07933273503957	15.47039862337052
	8192	-8.45114509961543	-14.72647238779146	15.00610041427197
	16384	-8.31797998332034	-14.54236242834484	14.77622038563917
	32768	-8.25075649800784	-14.44838864670079	14.66190400794265
	65536	-8.21698526021469	-14.40092239534972	14.60490883434304

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
	128	7.088448207445854	-4.8520302639196e+00	1.9584664459884e+00
	256	7.489530433532963	-5.5451774444796e+00	2.0135061031117e+00
	512	6.538394116052697	-6.2383246250395e+00	1.8776915873131e+00
	1024	4.230372652889907	-6.9314718055995e+00	1.4422900867877e+00
	2048	2.369937787726844	-7.6246189861594e+00	8.6286370489822e-01
	4096	1.247493062267095	-8.3177661667193e+00	2.2113598731913e-01
	8192	0.638973586352901	-9.0109133472793e+00	-4.4789216136991e-01
	16384	0.323224771528324	-9.7040605278392e+00	-1.1294073106920e+00
	32768	0.162537081380518	-1.0397207708399e+01	-1.8168491101336e+00
	65536	0.081498413070771	-1.1090354888959e+01	-2.5071717304492e+00

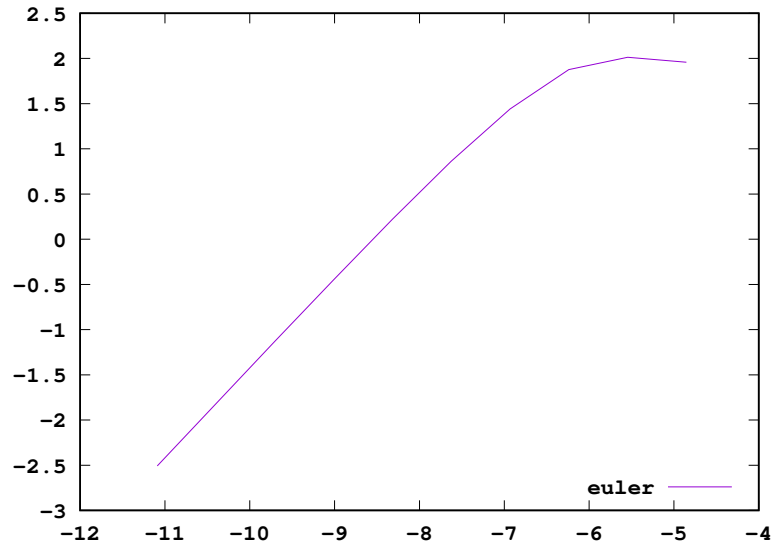
3. Graph $\log \|Y^n - Y^{2n}\|$ versus $\log h$ to verify the order of convergence for Euler's method numerically.

Plot the second table in the previous output using `gnuplot` and the script

```
1 set terminal postscript enhanced color eps font "Courier-Bold"
2 set output '2b.eps'
3 set style data lines
4 set size 0.7,0.7
5 set key spacing 1.2
6 set key bottom
7 plot "prog2b.out" index 1 using 3:4 ti "euler"
```

to obtain the graph

Math/CS 467/667 Programming Assignment 1 Solution Key



The graph has a linear slope for $\log h \in [-11, -8]$. Computing this slope obtains

$$\frac{0.22113598731911 + 2.5071717304524}{-8.3177661667193 + 11.090354888959} \approx 0.9840290026$$

which verifies the order of convergence is 1.

4. Compute Y^n using Runge-Kutta methods of orders 2 and 4 and verify the order of convergence by graphing $\log \|Y^n - Y^{2n}\|$ versus $\log h$.

The C code is given by

```

1 # prog2d.jl -- integration of a chaotic non-linear system
2
3 using Printf, LinearAlgebra
4
5 function f(y)
6     r=[10*(y[2]-y[1]),
7         (28.0-y[3])*y[1]-y[2],
8         y[1]*y[2]-(8/3)*y[3]]
9     return r
10 end
11
12 function euler(t,y,h)
13     return y+h*f(y)
14 end
15
16 function rk2(t,y,h)
17     k1=f(y)
18     k2=f(y+h*2/3*k1)
19     return y+h*(1/4*k1+3/4*k2)

```

Math/CS 467/667 Programming Assignment 1 Solution Key

```
20 end
21
22 function rk3(t,y,h)
23     k1=f(y)
24     k2=f(y+h*2/3*k1)
25     k3=f(y+h*2/3*k2)
26     return y+h*(1/4*k1+3/8*k2+3/8*k3)
27 end
28
29 function rk4(t,y,h)
30     k1=f(y)
31     k2=f(y+h*1/2*k1)
32     k3=f(y+h*1/2*k2)
33     k4=f(y+h*k3)
34     return y+h*(1/6*k1+1/3*k2+1/3*k3+1/6*k4)
35 end
36
37 function solve(step,t0,y0,h,n)
38     yn=copy(y0)
39     for j=1:n
40         tn=t0+(j-1)*h
41         yn=step(tn,yn,h)
42     end
43     return yn
44 end
45
46 function main()
47     nres=11
48     t0=0.0; T=1.0
49     y0=[2.0,3.0,15.0]
50     for k=1:3
51         step=[rk2,rk3,rk4] [k]
52         name=["RK2", "RK3", "RK4"] [k]
53         @printf("#%s method computing y(%g)\n",name,T)
54         @printf("#%4s %19s %19s %19s\n", "n", "y1", "y2", "y3")
55         N=Vector{Int}(undef,nres)
56         Y=Vector{Vector{Float64}}(undef,nres)
57         n=64
58         for i=1:nres
59             h=T/n
60             yn=solve(step,t0,y0,h,n)
61             N[i]=n
62             Y[i]=copy(yn)
63             @printf("%5d %19.14f %19.14f %19.14f\n",
64                 n,yn[1],yn[2],yn[3])
```

Math/CS 467/667 Programming Assignment 1 Solution Key

```

65         n*=2
66     end
67     @printf("\n\n#%4s %18s %20s %20s\n",
68         "n", "|Yn-Y2n|", "log(h)", "log(|Yn-Y2n|)")
69     for i=2:nres
70         e=norm(Y[i-1]-Y[i])
71         @printf("%5d %18.15f %20.13e %20.13e\n",
72             N[i], e, -log(N[i]), log(e))
73     end
74     if k<3
75         @printf("\n\n")
76     end
77 end
78 end
79
80 main()

```

which generates output

```

#RK2 method computing y(1)
#   n           y1           y2           y3
 64  -8.72875463905269  -15.13208695329234  15.43075772360616
128  -8.26393985593300  -14.47405313305299  14.66662724329503
256  -8.19623728104049  -14.37346148741356  14.56556398236884
512  -8.18550468849651  -14.35696971618285  14.55091208631216
1024 -8.18359646978421  -14.35393877226764  14.54856006469860
2048 -8.18321626911562  -14.35331771642115  14.54813548006970
4096 -8.18313332534885  -14.35317954274479  14.54804974656670
8192 -8.18311410273340  -14.35314713587289  14.54803086418686
16384 -8.18310948624878  -14.35313930123911  14.54802646243931
32768 -8.18310835577508  -14.35313737596859  14.54802540185868
65536 -8.18310807611255  -14.35313689882448  14.54802514169531

#   n           |Yn-Y2n|           log(h)           log(|Yn-Y2n|)
128  1.110385825794761  -4.8520302639196e+00  1.0470754573464e-01
256  0.157848346613323  -5.5451774444796e+00  -1.8461205384497e+00
512  0.024532531852560  -6.2383246250395e+00  -3.7077552115023e+00
1024 0.004284848345251  -6.9314718055995e+00  -5.4526701195656e+00
2048 0.000842932393461  -7.6246189861594e+00  -7.0786238007335e+00
4096 0.000182542780806  -8.3177661667193e+00  -8.6085259970367e+00
8192 0.000042145682565  -9.0109133472793e+00  -1.0074378309001e+01
16384 0.000010102910383  -9.7040605278392e+00  -1.1502687018938e+01
32768 0.000002471733932  -1.0397207708399e+01  -1.2910590656837e+01
65536 0.000000611197687  -1.1090354888959e+01  -1.4307845383653e+01

#RK3 method computing y(1)
#   n           y1           y2           y3
 64  -8.03534813005494  -14.14360184797095  14.30026158194662
128  -8.16432904920729  -14.32667620459421  14.51628572158876
256  -8.18074901868859  -14.34981494717387  14.54403677669892

```

Math/CS 467/667 Programming Assignment 1 Solution Key

512	-8.18281269779995	-14.35272092626652	14.54752597179119
1024	-8.18307105759800	-14.35308473992388	14.54796265793439
2048	-8.18310336712924	-14.35313023946297	14.54801725604786
4096	-8.18310740638749	-14.35313592788291	14.54802408094948
8192	-8.18310791131894	-14.35313663898117	14.54802493405083
16384	-8.18310797443702	-14.35313672787150	14.54802504068808
32768	-8.18310798232706	-14.35313673898323	14.54802505401808
65536	-8.18310798331338	-14.35313674037229	14.54802505568436

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
128	0.311157076838266	-4.8520302639196e+00	-1.1674574240884e+00	
256	0.039688006572034	-5.5451774444796e+00	-3.2267062383909e+00	
512	0.004987781907165	-6.2383246250395e+00	-5.3007639756236e+00	
1024	0.000624343615485	-6.9314718055995e+00	-7.3788096753143e+00	
2048	0.000078070915586	-7.6246189861594e+00	-9.4578929701382e+00	
4096	0.000009759764890	-8.3177661667193e+00	-1.1537242246973e+01	
8192	0.000001219999360	-9.0109133472793e+00	-1.3616660223556e+01	
16384	0.000000152502076	-9.7040605278392e+00	-1.5696087624999e+01	
32768	0.000000019063376	-1.0397207708399e+01	-1.7775496850149e+01	
65536	0.000000002383025	-1.1090354888959e+01	-1.9854895059226e+01	

#RK4 method computing y(1)

#	n	y1	y2	y3
64	-8.18157152498330	-14.35089478427027	14.54563019863711	
128	-8.18305851834925	-14.35306205062053	14.54795406227568	
256	-8.18310636897497	-14.35313414968720	14.54802311118907	
512	-8.18310792882860	-14.35313664375124	14.54802501240169	
1024	-8.18310798148616	-14.35313673655432	14.54802505563920	
2048	-8.18310798337582	-14.35313674038241	14.54802505597974	
4096	-8.18310798345050	-14.35313674056053	14.54802505592790	
8192	-8.18310798345370	-14.35313674056963	14.54802505592218	
16384	-8.18310798345441	-14.35313674057091	14.54802505592262	
32768	-8.18310798345349	-14.35313674056959	14.54802505592123	
65536	-8.18310798345413	-14.35313674057054	14.54802505592208	

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
128	0.003508352165046	-4.8520302639196e+00	-5.6526088203872e+00	
256	0.000110705511325	-5.5451774444796e+00	-9.1086369333556e+00	
512	0.000003502585931	-6.2383246250395e+00	-1.2562009024874e+01	
1024	0.000000115129116	-6.9314718055995e+00	-1.5977211590526e+01	
2048	0.000000004282642	-7.6246189861594e+00	-1.9268695655496e+01	
4096	0.000000000199979	-8.3177661667193e+00	-2.2332807151546e+01	
8192	0.000000000011211	-9.0109133472793e+00	-2.5214167095872e+01	
16384	0.000000000001527	-9.7040605278392e+00	-2.7207716371580e+01	
32768	0.000000000002124	-1.0397207708399e+01	-2.6877519705898e+01	
65536	0.000000000001423	-1.1090354888959e+01	-2.7278468588599e+01	

Plotting the convergence using the gnuplot script

```
set terminal postscript enhanced color eps font "Courier-Bold"
set style data lines
set size 0.7,0.7
```

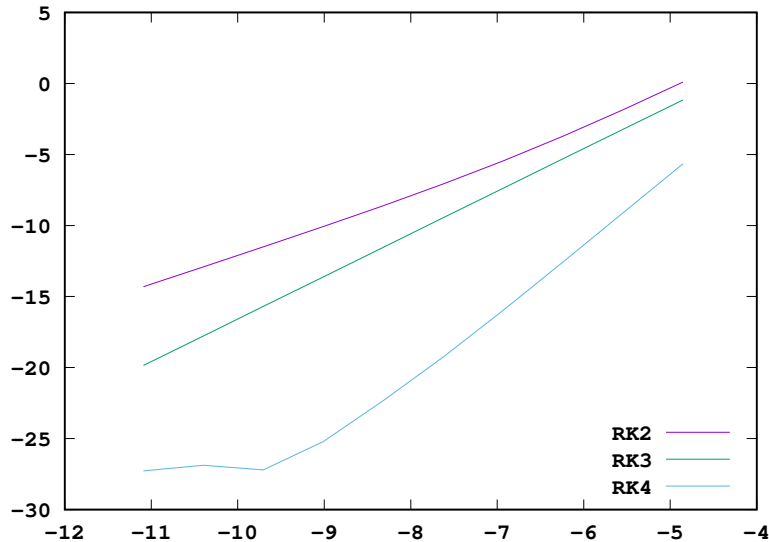
Math/CS 467/667 Programming Assignment 1 Solution Key

```

set key spacing 1.2
set key bottom
set output "2dRK2.eps"
plot "prog2d.out" index 1 using 3:4 ti "RK2",\
     "prog2d.out" index 3 using 3:4 ti "RK3",\
     "prog2d.out" index 5 using 3:4 ti "RK4"

```

obtains the combined graph for the RK2, RK3 and RK4 methods



RK2 appears linear for $\log h \in [-11, -8]$ with slope

$$\frac{-8.6085259970367 + 14.307845383653}{-8.3177661667193 + 11.090354888959} \approx 2.0555949538784763$$

This verifies the RK2 method is 2nd order.

The graph for the RK3 method appears linear for $\log h \in [-11, -5]$ with slope

$$\frac{-1.1674574240884 + 19.854895059226}{-4.8520302639196 + 11.090354888959} \approx 2.9955859559039175$$

This verified the RK3 method is 3rd order.

Finally, the graph for the RK4 method appears linear for $\log h \in [-8, -5]$ with slope

$$\frac{-5.6526088203872 + 22.332807151546}{-4.8520302639196 + 8.3177661667193} \approx 4.812887882681469$$

This verifies the RK4 method is 4th order. It's interesting numerically that the convergence seems even better than 4th order.

- Approximate $y(10)$ to three decimal places. Is it possible to achieve this accuracy using Euler's method? Can you find $y(100)$?

Math/CS 467/667 Programming Assignment 1 Solution Key

The C program

```
1 # prog2e.jl -- integration of a chaotic non-linear system
2
3 using Printf, LinearAlgebra
4
5 function f(y)
6     r=[10*(y[2]-y[1]),
7         (28.0-y[3])*y[1]-y[2],
8         y[1]*y[2]-(8/3)*y[3]]
9     return r
10 end
11
12 function euler(t,y,h)
13     return y+h*f(y)
14 end
15
16 function rk2(t,y,h)
17     k1=f(y)
18     k2=f(y+h*2/3*k1)
19     return y+h*(1/4*k1+3/4*k2)
20 end
21
22 function rk3(t,y,h)
23     k1=f(y)
24     k2=f(y+h*2/3*k1)
25     k3=f(y+h*2/3*k2)
26     return y+h*(1/4*k1+3/8*k2+3/8*k3)
27 end
28
29 function rk4(t,y,h)
30     k1=f(y)
31     k2=f(y+h*1/2*k1)
32     k3=f(y+h*1/2*k2)
33     k4=f(y+h*k3)
34     return y+h*(1/6*k1+1/3*k2+1/3*k3+1/6*k4)
35 end
36
37 function solve(step,t0,y0,h,n)
38     yn=copy(y0)
39     for j=1:n
40         tn=t0+(j-1)*h
41         yn=step(tn,yn,h)
42     end
43     return yn
```

Math/CS 467/667 Programming Assignment 1 Solution Key

```

44 end
45
46 function main()
47     nres=15
48     t0=0.0
49     y0=[2.0,3.0,15.0]
50     for l=1:2
51         T=[10.0,100.0][l]
52         for k=1:2
53             step=[euler,rk4][k]
54             name=["euler","RK4"][k]
55             @printf("#%s method computing y(%g)\n",name,T)
56             @printf("#%7s %19s %19s %19s\n","n","y1","y2","y3")
57             N=Vector{Int}(undef,nres)
58             Y=Vector{Vector{Float64}}(undef,nres)
59             n=2048
60             for i=1:nres
61                 h=T/n
62                 yn=solve(step,t0,y0,h,n)
63                 N[i]=n
64                 Y[i]=copy(yn)
65                 @printf("%8d %19.14f %19.14f %19.14f\n",
66                     n,yn[1],yn[2],yn[3])
67                 n*=2
68             end
69             @printf("\n\n#%7s %18s %20s %20s\n",
70                 "n","|Yn-Y2n|","log(h)","log(|Yn-Y2n|)")
71             for i=2:nres
72                 e=norm(Y[i-1]-Y[i])
73                 @printf("%8d %18.15f %20.13e %20.13e\n",
74                     N[i],e,-log(N[i]),log(e))
75             end
76             if k<2
77                 @printf("\n\n")
78             end
79         end
80     if l<2
81         @printf("\n\n")
82     end
83 end
84 end
85
86 main()

```

produces the output

Math/CS 467/667 Programming Assignment 1 Solution Key

#euler method computing y(10)

#	n	y1	y2	y3
	2048	9.65709179129176	14.15604838934646	21.67561874292528
	4096	-8.23404131444176	-1.05802277934966	34.10035321945219
	8192	-10.15919988786769	-14.66865360648860	22.56706935369528
	16384	3.30725155167164	4.92900261338278	16.24042782779068
	32768	1.42015101522318	2.48237653041534	16.42890125229822
	65536	-1.81201409058745	-3.07480687466168	14.62440449291724
	131072	-7.12712223149322	-10.06858978211086	20.23897803766334
	262144	2.08076031552524	3.38290104149757	13.65187426267135
	524288	1.76465022239860	3.22410591970935	9.94807375564609
	1048576	3.23601920345330	5.66688684134083	12.35270132637459
	2097152	1.80211306384783	2.90985611355445	13.64366575202682
	4194304	-4.31606734773873	-5.81063204132745	18.75531247859778
	8388608	-1.79633598811470	-2.73107487346315	14.79585372623922
	16777216	-0.08630710517209	0.04004122155257	14.73181135489150
	33554432	0.70376569733087	1.32488794766655	15.18468308398613

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
	4096	26.569430406868353	-8.3177661667193e+00	3.2797613220887e+00
	8192	17.943582244736664	-9.0109133472793e+00	2.8872325158912e+00
	16384	24.605687080084447	-9.7040605278392e+00	3.2029775983371e+00
	32768	3.095585543361101	-1.0397207708399e+01	1.1299770783429e+00
	65536	6.677229007866944	-1.1090354888959e+01	1.8987030823057e+00
	131072	10.425296638245548	-1.1783502069519e+01	2.3442352217880e+00
	262144	17.581741737376952	-1.2476649250079e+01	2.8668609622856e+00
	524288	3.720655812826665	-1.3169796430639e+01	1.3138999465177e+00
	1048576	3.730192898953663	-1.3862943611199e+01	1.3164599478557e+00
	2097152	3.365099463530932	-1.4556090791759e+01	1.2134575209157e+00
	4194304	11.815581977432197	-1.5249237972319e+01	2.4694191669317e+00
	8388608	5.613379738307923	-1.5942385152879e+01	1.7251529870314e+00
	16777216	3.256898005446434	-1.6635532333439e+01	1.1807752103129e+00
	33554432	1.574845689543540	-1.7328679513999e+01	4.5415729258475e-01

#RK4 method computing y(10)

#	n	y1	y2	y3
	2048	1.39236316377876	2.42328584240174	15.96593830344759
	4096	1.39156160999622	2.42202285056433	15.96467355262893
	8192	1.39162081955006	2.42211591309572	15.96476126181184
	16384	1.39162793075231	2.42212709628902	15.96477194635119
	32768	1.39162848118190	2.42212796200363	15.96477277580231
	65536	1.39162851815823	2.42212802016204	15.96477283157386
	131072	1.39162852161446	2.42212802559885	15.96477283680252
	262144	1.39162852279966	2.42212802746356	15.96477283860326
	524288	1.39162852136086	2.42212802519969	15.96477283641306
	1048576	1.39162851887693	2.42212802129145	15.96477283263460
	2097152	1.39162852152208	2.42212802545342	15.96477283666087
	4194304	1.39162852361560	2.42212802874738	15.96477283984458
	8388608	1.39162852022954	2.42212802341976	15.96477283469658
	16777216	1.39162851938607	2.42212802209265	15.96477283341023
	33554432	1.39162850287708	2.42212799611690	15.96477280829021

Math/CS 467/667 Programming Assignment 1 Solution Key

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
4096	0.001958885264879	-8.3177661667193e+00	-6.2353797099436e+00	
8192	0.000140923052695	-9.0109133472793e+00	-8.8672965421183e+00	
16384	0.000017023289656	-9.7040605278392e+00	-1.0980928171714e+01	
32768	0.000001319251187	-1.0397207708399e+01	-1.3538446264700e+01	
65536	0.000000088657294	-1.1090354888959e+01	-1.6238487525840e+01	
131072	0.000000008297185	-1.1783502069519e+01	-1.8607349518887e+01	
262144	0.000000002850353	-1.2476649250079e+01	-1.9675822870615e+01	
524288	0.000000003462981	-1.3169796430639e+01	-1.9481136031170e+01	
1048576	0.000000005976706	-1.3862943611199e+01	-1.8935396214852e+01	
2097152	0.000000006366295	-1.4556090791759e+01	-1.8872248093807e+01	
4194304	0.000000005036764	-1.5249237972319e+01	-1.9106502111555e+01	
8388608	0.000000008145608	-1.5942385152879e+01	-1.8625786958877e+01	
16777216	0.000000002031587	-1.6635532333439e+01	-2.0014448489058e+01	
33554432	0.000000039727843	-1.7328679513999e+01	-1.7041213551433e+01	

#euler method computing y(100)

#	n	y1	y2	y3
2048		NaN	NaN	NaN
4096	-3.69414817222810	-5.51868887324954	18.88188787142159	
8192	9.71656536549145	6.51108705424435	32.06013788180076	
16384	7.21303379020715	9.45567447671402	21.78060376748864	
32768	9.89068989868577	16.47982871037919	17.87711855890827	
65536	0.73641333852435	0.90826119191029	15.57308586397270	
131072	-13.63958416868028	-10.67913456516161	36.67054053804911	
262144	-13.44309248713940	-15.46980571993365	31.34367443023991	
524288	-0.30398914651074	2.40530773080069	24.05590766224847	
1048576	3.74447333107404	5.76833231503641	19.95034722219738	
2097152	-2.55398673146322	-4.11576183112279	14.11702221040225	
4194304	1.36768359076515	-4.37407227305951	28.50559337415262	
8388608	3.34884351507065	5.54679103302497	22.09036256287579	
16777216	2.04875011866057	-2.12241726151513	26.88930667585435	
33554432	-1.27600402209199	-2.27224400890223	11.70250464404255	

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
4096		NaN	-8.3177661667193e+00	NaN
8192	22.321044325760049	-9.0109133472793e+00	3.1055299252071e+00	
16384	10.982125798055625	-9.7040605278392e+00	2.3962690237224e+00	
32768	8.470288171437556	-1.0397207708399e+01	2.1365645306870e+00	
65536	18.209422313228082	-1.1090354888959e+01	2.9019391696354e+00	
131072	28.036398457770400	-1.1783502069519e+01	3.3335036108987e+00	
262144	7.166912977328935	-1.2476649250079e+01	1.9694750148045e+00	
524288	23.350958480049233	-1.3169796430639e+01	3.1506380316686e+00	
1048576	6.674998824981036	-1.3862943611199e+01	1.8983690282535e+00	
2097152	13.091737735791607	-1.4556090791759e+01	2.5719813240362e+00	
4194304	14.915669697836879	-1.5249237972319e+01	2.7024123179199e+00	
8388608	11.979303391501663	-1.5942385152879e+01	2.4831804433758e+00	
16777216	9.139850288922862	-1.6635532333439e+01	2.2126440055642e+00	
33554432	15.547198915049837	-1.7328679513999e+01	2.7438804883188e+00	

#RK4 method computing y(100)

#	n	y1	y2	y3
---	---	----	----	----

Math/CS 467/667 Programming Assignment 1 Solution Key

2048	4.14364996849859	5.96632257127863	17.47361711136143
4096	-5.63885044476829	-8.96637138369860	16.22347396293149
8192	-9.85406991493646	-0.42383466213940	37.36098153630476
16384	4.94436931779542	7.93965251520565	16.22940902882609
32768	10.47689157548414	16.06653393203018	21.22456423996539
65536	4.62193558375131	-3.26238872253328	31.95988130891941
131072	-2.93671716965939	1.01048884755307	27.04164409132606
262144	-0.54573315021434	-1.00369072147099	10.36096192532752
524288	0.02109468939155	3.65673526853064	25.50904664734869
1048576	-0.33753089034628	-1.35797353275571	19.31605101138085
2097152	-7.07575870463571	0.31791127063193	33.28069199414505
4194304	-13.22753202660132	-7.77373246861026	38.21211160709970
8388608	14.43614101221650	5.34231964561189	42.41156939270027
16777216	8.22760066233164	12.56232109555705	19.27865668389723
33554432	7.69391444311727	11.75662973835408	19.08945890685662

#	n	Yn-Y2n	log(h)	log(Yn-Y2n)
4096	17.895405024199544	-8.3177661667193e+00	2.8845439773343e+00	2.8845439773343e+00
8192	23.184849260568519	-9.0109133472793e+00	3.1434990162294e+00	3.1434990162294e+00
16384	27.119828136057610	-9.7040605278392e+00	3.3002651258861e+00	3.3002651258861e+00
32768	11.027537335158781	-1.0397207708399e+01	2.4003955386325e+00	2.4003955386325e+00
65536	22.872140110234543	-1.1090354888959e+01	3.1299195808422e+00	3.1299195808422e+00
131072	9.978966454704134	-1.1783502069519e+01	2.3004795233076e+00	2.3004795233076e+00
262144	16.971119039137552	-1.2476649250079e+01	2.8315130192723e+00	2.8315130192723e+00
524288	15.858919728454586	-1.3169796430639e+01	2.7637321009269e+00	2.7637321009269e+00
1048576	7.976785794745757	-1.3862943611199e+01	2.0765355477097e+00	2.0765355477097e+00
2097152	15.595624441778110	-1.4556090791759e+01	2.7469903904110e+00	2.7469903904110e+00
4194304	11.297695021848440	-1.5249237972319e+01	2.4245987245441e+00	2.4245987245441e+00
8388608	30.902185598346414	-1.5942385152879e+01	3.4308269127404e+00	3.4308269127404e+00
16777216	25.016115697814879	-1.6635532333439e+01	3.2195202450975e+00	3.2195202450975e+00
33554432	0.984761566313390	-1.7328679513999e+01	-1.5355731768883e-02	-1.5355731768883e-02

From the RK4 method we conclude to three decimal places that

$$y(10) \approx \begin{bmatrix} 1.392 \\ 2.422 \\ 15.965 \end{bmatrix}.$$

The output for the Euler method shows there is no convergence even for n as large as 33554432. Larger values of n are computationally expensive and it is likely roundoff error would accumulate to the point the computation wouldn't converge anyway.

I can not find $y(100)$. Neither the RK4 nor the Euler method converge. For any chance of approximating the value of $y(100)$ it would appear that floating point arithmetic with more significant digits and a higher-order integrator must be used.