AN APPLICATION OF LEAST SQUARE METHOD AND STEEPEST DESCENT METHOD FOR SOLVING SECOND ORDER DIFFERENTIAL EQUATION

NURUN NAJWA BINTI MOHD FAIZAIL

Thesis Submitted in Fulfillment of the Requirement for Bachelor of Science (Hons.) Computational Mathematics in the Faculty of Computer and Mathematical Sciences Universiti Teknologi Mara

July 2018

DECLARATION BY CANDIDATE

I certify that this report and the project to which it refers is the product of my own work and that any idea or quotation from the work of other people, published or otherwise are fully acknowledged in accordance with the standard referring practices of the discipline.

NURUN NAJWA BINTI MOHD FAIZAIL

2015431322

19 JULY 2018

ABSTRACT

Ordinary differential equations (ODE) are one of the important and widely used techniques in mathematical modelling. This method requires finding the solution theoretically. However, some of the theoretical method uses to find the solutions are extremely complicated. Least Square method is one of the numerical methods that can be used for finding an approximation for the solution of ODE without solving it theoretically. However, this method requires finding the inverse of matrix which sometime does not exist for a singular matrix. Thus, to avoid this problem Steepest Descent method is used together with Least Square method. This research analyses the efficiency of least square method and Steepest Descent method for the approximation of ODE solution numerically compared to the theoretical solution. Result shows that the numerical solution approximation is comparable to the theoretical solution without finding the true solution.

TABLE OF CONTENTS

		Page
DECLARATION BY THE SUPERVISORS		i
DECLARAT	TION BY CANDIDATE	ii
ABSTRACT		iii
ACKNOWL	EDGEMENT	iv
TABLE OF	CONTENT	v
LIST OF TABLES		viii
LIST OF FIGURES		ix
LIST OF ABBREVIATIONS AND SYMBOLS		x
LIST OF ALGORITHMS		xi
1.0 INTROE	DUCTION OF RESEARCH	1
1.1	Introduction	1
1.2	Background of Study	1
1.3	Problem Statement	4
1.4	Objectives	4
1.5	Significant of Project	5
1.6	Scope of Project	5
1.7	Project Benefits	6
1.8	Definition of Terms and Concepts	6
1.9	Literature Review	8
1.10	Organization of Report	12

2.0 METHODOLOGY

2.1	Introduction	
2.2	Research step	
2.3	Preliminary Theory of Linear Differential Equation	
	2.3.1 Initial-Value and Boundary-Value Problems	18
	2.3.2 Homogeneous and Nonhomogeneous Equations	19
2.4	Fundamental of Solving Homogenous Second Order	
	Linear Differential Equation	20
2.5	Fundamental of Solving Non-homogenous Second Order	
	Linear Differential Equation	21
	2.5.1 Fundamental of Undetermined Coefficient Method	22
	2.5.2 Fundamental of Variation of Parameter Method	24
2.6	Fundamental of Solving Non-homogenous Second Order	
	Linear Differential Equation Using Least Square Method	29
2.7	Fundamental of Solving Inverse of Matrix Using Steepest	
	Descent Method	32
2.8	Conclusion	35
3.0 IMPLEN	MENTATION	36
3.1	Introduction	36
3.2	Sample of function	36
3.3	Implementation of Solving Theoretical Method	
	3.3.1 Undetermined Coefficient Method	38
	3.3.2 Variation of Parameter Method	49
3.4	Implementation of Solving Numerical Method	65

14