Let's use the ode solvers to set up some data to plot.
We'll solve the Van der Pol equation

$$
y^{\prime}-m u *\left(1-y^{\wedge} 2\right) * y^{\prime}+y=0 \quad y(0)=2, \quad y^{\prime}(0)=0
$$

(This oscillator has a nonlinear damping term.)

1) By HAND: Rewrite it as a first order system of equations:
y1 ${ }^{\prime}=y 2$
y2 ' =mu* (1-y1^2) *y2-y1
2) Create a Matlab function with inputs $t$ and $y$ and mu.

It should return a COLUMN with the right hand side values in it.
To identify $y 1$ and $y 2$ use vector indexing: $y(1)$ and $y(2)$
>> f=@(t,y,mu) [ $y(2) ; ~ m u *(1-y(1) . \wedge 2) . * y(2)-y(1)] ;$
3 ) Solve the ODE using ode45 for $0<t<20$ and $y(0)=2$, $y^{\prime}(0)=0$.
The ode45 suite of functions takes parameter values starting in the 5th input position. The 4 th position is saved for options so we use an empty list in the 4 th position and mu=2 in the 5 th.
>> ode45(f,[0 20],[2 0],[],2)
Watch the plot appear of $y 1$ and $y 2$ as functions of time.
4) Usually, we want to manipulate the data beyond just getting a plot.

We can do this with the following command:
$\gg[t, y]=\operatorname{ode45(f,[0} 20],[20],[], 2) ;$
Now plot y1 versus $t: \quad \gg$ plot(t,y(:,1))
And then plot $y 2$ versus $t: \gg \operatorname{plot}(t, y(:, 2))$
To create both use: >> plot(t,y(:,1),'og',t,y(:, 2), 'or') Notice that $t$ is a vector of times. The variable $y$ is a matrix with one variable for each column and time extending by row. So $y(:, 2)$ gives $y 2$ over time.

Plotting:

1) Let's plot y1 versus y2 (The Phase Plane): >> plot(y(:,1),y(:,2)) This is a parametric plot (y1 and y2 are really functions of t). It is useful for seeing if the behavior is really periodic.
Q: Is the solution of the Van der Pol equation with mu=2 periodic?
2) Now let's put the plots in two figure windows next to each other: >> plot(y(: , 1) ,y(: , 2))
>> figure(2)
>> plot(t,y(:,1),'og',t,y(:,2),'or')
You can "dock" these figures to the command window.
3) Titles, labels and legends. You can set them with these commands:
>> title('Van der Pol Solutions')
>> xlabel('y(1)')
>> ylabel('y(2)')
>> legend('y(1)','y(2)')
Now you can move the legend around if you wish with the mouse. To get rid of the legend, use: >> legend off
Misc: Try >> grid on, >> grid off $\gg$ box on, $\gg$ box off
4) Multiple plots on one page:
$\gg$ subplot $(2,2,1) \quad \%$ create $2 x 2$ array of figures and use 1st
>> plot(t,y(:,1),'og'
$\gg$ subplot $(2,2,3) \quad$ \% subplot 3 is below subplot 1 .
>> plot(t,y(:,2),'or')
>> subplot(2,2,[2 4]) \% single plot in space of subplots 2 and 4
>> plot(y(:,1),y(:,2))
Now try the title command: >> title('phase plane') \%subplot title

More ODEs on back...

Stiff Problems: Large mu makes the problem "Stiff"
Try timing the solver as you increase the value of mu.
time the solver: >> tic; ode45(f,[0 20],[2 0],[],2); toc;
increase mu: >> tic; ode45(f,[0 20],[2 0],[],10); toc;
increase mu again: >> tic; ode45(f,[0 20],[2 0],[],100); toc;
This is getting slow. Notice the small timestep: Let's switch to a stiff solver.
try with ode15s: >> tic; ode15s(f,[0 20],[2 0],[],100); toc;
Notice the timestep now and compare times for calculation.
increase the timespan: >> tic; ode15s(f,[0 200],[2 0],[],100); toc;
Time with mu=2: $\quad \gg$ tic;ode15s(f,[0 200],[2 0],[],2); toc;
Time ode45-mu=2: >> tic; ode45(f,[0 200],[2 0],[],2); toc;
Time ode23-mu=2: >> tic; ode23(f,[0 200],[2 0],[],2); toc;
Q: Which solver (of these three) is the best for mu=2? For mu=100?
Options:
There are many options for the ode solvers.
Learn more from >> doc odeset

1) Read it to find the default values for the relative error tolerance.
2) Create an option object holding the relative tolerance to le-5.
>> options $=$ odeset('RelTol',1e-5);
now use the options with ode45: >> ode45(f,[0 200],[2 0],options,2);
Increase the relative error tolerance until the timeplot changes visibly. Did it change height or did it change its timing?
3) Set the RelTol and an initial guess for a timestep.
>> options=odeset('RelTol',1e-6,'InitialStep',10.0)
>> tic; ode45(f,[0 200],[2 0],options,2); toc
Even with a huge first timestep, the adaptive method works--and doesn't take too long.
Locating Events:
You can have the ode solver identify features of the solution (an "Event").
We can find the times of each maximum of the solution $y(t)$.
Create a function (USING A FUNCTION FILE) which returns three values:
4) a value that is zero at the event (for a maximum that could be y'(t))
5) a flag that is 1 if we should stop solving and 0 to continue solving
6) a direction flag: $-1 / 1 / 0$ for decreasing/increasing/either event values.

We want a maximum so $y^{\prime}(t)$ should be decreasing through 0 so we use -1.
The file can look like:
function [value, stop, direction] $=$ event(t, y, mu)
value=y(2);
stop=0;
direction=-1;
Save it as event.m and then create an options setting to turn on event finding. $\gg$ options $=$ odeset(options, 'Events', @event) \% updates previous options
>> [t,y,te,ye]=ode45(f,[0 200],[2 0],options,2);
WARNING: if you try to use an anonymous function for events, ode45 may give an error about input or output variables.
Now te are the times for the events, ye are the $y$ values at the events.
>> plot(t,y(:,1),'-b', te, ye(:,1),'or') \% curve in blue, events are red
>> Period=te(end)-te (end-1);
>> fprintf('The period of oscillation is \%8.4f\n',Period)
Figure out how to find the times for both minimums and maximums. Plot
the curve with a red circle on both min and max values.
If you use "doc ode45" you will see about $1 / 3$ of the way down a table of all the ODE solvers and tips on when to use each one.

