(* The point of this project is to study how the Picard iteration converges to the actual solution of a particular ODE. As an example, we'll take an ODE that we could have solved analytically
and get some nice polynomial approximations to it;
we'll then plot the approximations and the errors. *)
(* For the example, we'll solve $y^{\prime}=y \cos (t)$ subject to $y(0)=1$. The solution is $y(t)=\exp (\sin (t)) \cdot *)$
solution $=$ DSolve $\left[\left\{y^{\prime}[t]==y[t] \operatorname{Cos}[t], y[0]==1\right\}, y, t\right]$
Out[28] $=\left\{\left\{y \rightarrow\right.\right.$ Function $\left.\left.\left[\{t\}, \mathbb{e}^{\operatorname{Sin}[t]}\right]\right\}\right\}$
plotSolution $=$ Plot[Evaluate[y[t] /. solution],
$\{t,-P i, P i\}, P l o t S t y l e \rightarrow$ (Black $\}, \operatorname{PlotRange~} \rightarrow\{\{-P i, P i\},\{0,4\}\}]$

```

```

$\ln [30]:=$ (* And now for some of the iterates. We'll
compute and plot these along with the actual solution. *) approx[t_] = 1;

```
```

approx1[t_] = 1 + Integrate[approx[s] Cos[s], {s, 0, t}];

```
approx1[t_] = 1 + Integrate[approx[s] Cos[s], {s, 0, t}];
plot1 = Plot[approx1[t], {t, -Pi, Pi},
plot1 = Plot[approx1[t], {t, -Pi, Pi},
    PlotStyle }->\mathrm{ {Red}, PlotRange }->\mathrm{ { {-Pi, Pi}, {0, 4}}];
    PlotStyle }->\mathrm{ {Red}, PlotRange }->\mathrm{ { {-Pi, Pi}, {0, 4}}];
approx2[t_] = 1 + Integrate[approx1[s] Cos[s], {s, 0, t}];
approx2[t_] = 1 + Integrate[approx1[s] Cos[s], {s, 0, t}];
plot2 = Plot[approx2[t], {t, -Pi, Pi},
plot2 = Plot[approx2[t], {t, -Pi, Pi},
    PlotStyle }->\mathrm{ {Orange}, PlotRange }->\mathrm{ {{-Pi, Pi}, {0, 4}}];
```

    PlotStyle }->\mathrm{ {Orange}, PlotRange }->\mathrm{ {{-Pi, Pi}, {0, 4}}];
    ```
\(\ln [46]:=\operatorname{approx} 3\left[t_{-}\right]=1+\) Integrate[approx2[s] Cos[s], \{s, 0, t\}];
plot3 = Plot[approx3[t], \{t, -Pi, Pi\},
PlotStyle \(\rightarrow\) \{Blue\}, PlotRange \(\rightarrow\) \{\{-Pi, Pi\}, \{0, 4\}\}];
approx \(4\left[t_{-}\right]=1+\operatorname{Integrate}[\operatorname{approx} 3[s] \operatorname{Cos}[s],\{s, 0, t\}] ;\)
plot4 = Plot[approx3[t], \{t, -Pi, Pi\},
PlotStyle \(\rightarrow\) \{Green\}, PlotRange \(\rightarrow\) \{\{-Pi, Pi\}, \{0, 4\}\}];

Show[plot1, plot2, plot3, plot4, plotSolution, PlotRange \(\rightarrow\) \{\{-Pi, Pi\}, \{0, 4\}\}]

Out[50]=

\(\ln [40]:=\)
\(\ln [41]:=\)

\footnotetext{
(* So the green curve (approximate) and black curve (exact) are already extremely close together after only a few rounds of iteration. The blue and green approximation curves are almost indistinguishable. *)
}
\(\ln [43]:=\)
\(\ln [44]:=\)
\(\ln [45]:=\)```

