

Runge-Kutta Methods

4. Fourth order RK methods

$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)h$$

where

$$k_1 = f(x_i, y_i)$$

$$k_2 = f\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_1h\right)$$

$$k_3 = f\left(x_i + \frac{1}{2}h, y_i + \frac{1}{2}k_2h\right)$$

$$k_4 = f(x_i + h, y_i + k_3h)$$

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