CHAPTER 10

Numerical Solutions of Differential Equations

In previous chapters, various analytical methods are introduced to solve first-order and simple higher-order differential equations (Chapter 2), linear differential equations with constant coefficients (Chapters 4 and 6), systems of linear differential equations with constant coefficients (Chapter 7), and linear differential equations with variable coefficients (Chapter 9).

However, in practical applications, there are many equations, especially non-linear differential equations and differential equations with variable coefficients, which cannot be solved analytically. In these situations, numerical approaches have to be applied to obtain numerical solutions.

In this chapter, a number of classical numerical methods are presented, through which the concepts of error and stability are introduced.

10.1   Numerical Solutions of First-Order Initial Value Problems

Consider the first-order differential equation

$$\frac{\mathrm{d}y}{\mathrm{d}x} = f(x, y), \qquad y(x_0) = y_0.$$

The solution $y(x)$ is required to satisfy the initial condition, i.e., $y = y_0$ at $x = x_0$. The differential equation, along with the initial condition, is therefore called an *initial value problem*, as discussed in Chapter 1. Discretize the independent variable x at points $x_0, x_1, x_2, \ldots,$ in which $x_{i+1} = x_i + h$, $i = 0, 1, 2, \ldots,$ and h is called the *stepsize*.

Numerical Solutions Of Timedependent Advectiondiffusionreaction Equations

Giovanni Russo,Vincenzo Capasso,Giuseppe Nicosia,Vittorio Romano

Numerical Solutions Of Timedependent Advectiondiffusionreaction Equations:

Numerical Solution of Time-Dependent Advection-Diffusion-Reaction Equations Willem Hundsdorfer,Jan G. Verwer,2013-04-17 This book deals with numerical methods for solving partial differential equa tions PDEs coupling advection diffusion and reaction terms with a focus on time dependency A combined treatment is presented of methods for hy perbolic problems thereby emphasizing the one way wave equation meth ods for parabolic problems and methods for stiff and non stiff ordinary dif ferential equations ODEs With regard to time dependency we have at tempted to present the algorithms and the discussion of their properties for the three different types of differential equations in a unified way by using semi discretizations i e the method of lines whereby the PDE is trans formed into an ODE by a suitable spatial discretization In addition for hy perbolic problems we also discuss discretizations that use information based on characteristics Due to this combination of methods this book differs substantially from more specialized textbooks that deal exclusively with nu merical methods for either PDEs or ODEs We treat integration methods suitable for both classes of problems This combined treatment offers a clear advantage On the one hand in the field of numerical ODEs highly valuable methods and results exist which are of practical use for solving time dependent PDEs something which is often not fully exploited by numerical PDE researchers Although many problems can be solved by Euler s method or the Crank Nicolson method better alter natives are often available which can significantly reduce the computational effort needed to solve practical problems   **Flux-Corrected Transport** Dmitri Kuzmin,Rainald Löhner,Stefan Turek,2012-03-30 Addressing students and researchers as well as Computational Fluid Dynamics practitioners this book is the most comprehensive review of high resolution schemes based on the principle of Flux Corrected Transport FCT The foreword by J P Boris and historical note by D L Book describe the development of the classical FCT methodology for convection dominated transport problems while the design philosophy behind modern FCT schemes is explained by S T Zalesak The subsequent chapters present various improvements and generalizations proposed over the past three decades In this new edition recent results are integrated into existing chapters in order to describe significant advances since the publication of the first edition Also 3 new chapters were added in order to cover the following topics algebraic flux correction for finite elements iterative and linearized FCT schemes TVD like flux limiters acceleration of explicit and implicit solvers mesh adaptation failsafe limiting for systems of conservation laws flux corrected interpolation remapping positivity preservation in RANS turbulence models and the use of FCT as an implicit subgrid scale model for large eddy simulations   **Fractional Differential Equations** Angelamaria Cardone,Marco Donatelli,Fabio Durastante,Roberto Garrappa,Mariarosa Mazza,Marina Popolizio,2023-06-16 The content of the book collects some contributions related to the talks presented during the INdAM Workshop Fractional Differential Equations Modelling Discretization and Numerical Solvers held in Rome Italy on July 12 14 2021 All contributions are original and not published elsewhere The main topic of the book is fractional calculus a topic that

addresses the study and application of integrals and derivatives of noninteger order These operators unlike the classic operators of integer order are nonlocal operators and are better suited to describe phenomena with memory with respect to time and or space Although the basic ideas of fractional calculus go back over three centuries only in recent decades there has been a rapid increase in interest in this field of research due not only to the increasing use of fractional calculus in applications in biology physics engineering probability etc but also thanks to the availability of new and more powerful numerical tools that allow for an efficient solution of problems that until a few years ago appeared unsolvable The analytical solution of fractional differential equations FDEs appears even more difficult than in the integer case Hence numerical analysis plays a decisive role since practically every type of application of fractional calculus requires adequate numerical tools The aim of this book is therefore to collect and spread ideas mainly coming from the two communities of numerical analysts operating in this field the one working on methods for the solution of differential problems and the one working on the numerical linear algebra side to share knowledge and create synergies At the same time the book intends to realize a direct bridge between researchers working on applications and numerical analysts Indeed the book collects papers on applications numerical methods for differential problems of fractional order and related aspects in numerical linear algebra The target audience of the book is scholars interested in recent advancements in fractional calculus   Multicomponent and Multiscale Systems Juergen Geiser,2015-08-21 This book examines the latest research results from combined multi component and multi scale explorations It provides theory considers underlying numerical methods and presents brilliant computational experimentation Engineering computations featured in this monograph further offer particular interest to many researchers engineers and computational scientists working in frontier modeling and applications of multicomponent and multiscale problems Professor Geiser gives specific attention to the aspects of decomposing and splitting delicate structures and controlling decomposition and the rationale behind many important applications of multi component and multi scale analysis Multicomponent and Multiscale Systems Theory Methods and Applications in Engineering also considers the question of why iterative methods can be powerful and more appropriate for well balanced multiscale and multicomponent coupled nonlinear problems The book is ideal for engineers and scientists working in theoretical and applied areas

Modeling, Simulation and Optimization of Complex Processes HPSC 2018 Hans Georg Bock,Willi Jäger,Ekaterina Kostina,Hoang Xuan Phu,2020-12-01 This proceedings volume highlights a selection of papers presented at the 7th International Conference on High Performance Scientific Computing which took place in Hanoi Vietnam during March 19 23 2018 The conference has been organized by the Institute of Mathematics of the Vietnam Academy of Science and Technology the Interdisciplinary Center for Scientific Computing IWR of Heidelberg University and the Vietnam Institute for Advanced Study in Mathematics The contributions cover a broad interdisciplinary spectrum of scientific computing and showcase recent advances in theory methods and practical applications Subjects covered include numerical simulation methods for

optimization and control machine learning parallel computing and software development as well as the applications of scientific computing in mechanical engineering airspace engineering environmental physics decision making hydrogeology material science and electric circuits   Air, Water and Soil Quality Modelling for Risk and Impact Assessment Adolf Ebel,Teimuraz Davitashvili,2007-05-02 This book contains the proceedings of the NATO Advanced Research Workshop on Air Water and Soil Quality Modelling for Risk and Impact Assessment The aim of the workshop was to further joint environmental compartment modelling and applications of control theory to environmental management It provides an overview of ongoing research in this field regarding assessment of environmental risks and impacts   **Computational Methods For Pde In Mechanics (With Cd-rom)** Berardino D'acunto,2004-10-12 This book provides a good introduction to modern computational methods for Partial Differential Equations in Mechanics Finite difference methods for parabolic hyperbolic as well as elliptic partial differential equations are discussed A gradual and inductive approach to the numerical concepts has been used such that the presentation of the theory is easily accessible to upper level undergraduate and graduate students Special attention has been given to the applications with many examples and exercises provided along with solutions For each type of equation physical models are carefully derived and presented in full details Windows programs developed in C language have been included in the accompanying CD ROM These programs can be easily modified to solve different problems and the reader is encouraged to take full advantage of the innovative features of this powerful development tool   **Solving Differential Equations in R** Karline Soetaert,Jeff Cash,Francesca Mazzia,2012-06-06 Mathematics plays an important role in many scientific and engineering disciplines This book deals with the numerical solution of differential equations a very important branch of mathematics Our aim is to give a practical and theoretical account of how to solve a large variety of differential equations comprising ordinary differential equations initial value problems and boundary value problems differential algebraic equations partial differential equations and delay differential equations The solution of differential equations using R is the main focus of this book It is therefore intended for the practitioner the student and the scientist who wants to know how to use R for solving differential equations However it has been our goal that non mathematicians should at least understand the basics of the methods while obtaining entrance into the relevant literature that provides more mathematical background Therefore each chapter that deals with R examples is preceded by a chapter where the theory behind the numerical methods being used is introduced In the sections that deal with the use of R for solving differential equations we have taken examples from a variety of disciplines including biology chemistry physics pharmacokinetics Many examples are well known test examples used frequently in the field of numerical analysis   **Parallel Processing and Applied Mathematics** Roman Wyrzykowski,Jack Dongarra,Konrad Karczewski,Jerzy Waśniewski,2014-05-05 This two volume set LNCS 8384 and 8385 constitutes the refereed proceedings of the 10th International Conference of Parallel Processing and Applied Mathematics PPAM 2013 held in Warsaw Poland in September

2013 The 143 revised full papers presented in both volumes were carefully reviewed and selected from numerous submissions The papers cover important fields of parallel distributed cloud computing and applied mathematics such as numerical algorithms and parallel scientific computing parallel non numerical algorithms tools and environments for parallel distributed cloud computing applications of parallel computing applied mathematics evolutionary computing and metaheuristics **Progress in Industrial Mathematics at ECMI 2014** Giovanni Russo,Vincenzo Capasso,Giuseppe Nicosia,Vittorio Romano,2017-09-04 This book presents a collection of papers emphasizing applications of mathematical models and methods to real world problems of relevance for industry life science environment finance and so on The biannual Conference of ECMI the European Consortium of Mathematics in Industry held in 2014 focused on various aspects of industrial and applied mathematics The five main topics addressed at the conference were mathematical models in life science material science and semiconductors mathematical methods in the environment design automation and industrial applications and computational finance Several other topics have been treated such as among others optimization and inverse problems education numerical methods for stiff pdes model reduction imaging processing multi physics simulation mathematical models in textile industry The conference which brought together applied mathematicians and experts from industry provided a unique opportunity to exchange ideas problems and methodologies bridging the gap between mathematics and industry and contributing to the advancement of science and technology The conference has included a presentation of EU Maths In European Network of Mathematics for Industry and Innovation a recent joint initiative of ECMI and EMS The proceedings from this conference represent a snapshot of the current activity in industrial mathematics in Europe and are highly relevant to anybody interested in the latest applications of mathematics to industrial problems

Advanced Computational Methods in Science and Engineering Barry Koren,Kees Vuik,2010-04-29 The aim of the present book is to show in a broad and yet deep way the state of the art in computational science and engineering Examples of topics addressed are fast and accurate numerical algorithms model order reduction grid computing immersed boundary methods and specific computational methods for simulating a wide variety of challenging problems problems such as fluid structure interaction turbulent flames bone fracture healing micro electro mechanical systems failure of composite materials storm surges particulate flows and so on The main benefit offered to readers of the book is a well balanced up to date overview over the field of computational science and engineering through in depth articles by specialists from the separate disciplines **Implicit-Explicit Methods for Evolutionary Partial Differential Equations** Sebastiano Boscarino,Lorenzo Paresc,Giovanni Russo,2024-12-12 Implicit explicit IMEX time discretization methods have proven to be highly effective for the numerical solution of a wide class of evolutionary partial differential equations PDEs across various contexts These methods have become mainstream for solving evolutionary PDEs particularly in the fields of hyperbolic and kinetic equations The first book on the subject Implicit Explicit Methods for Evolutionary Partial Differential Equations provides an in depth yet

accessible approach The authors summarize and illustrate the construction analysis and application of IMEX methods using examples test cases and implementation details guide readers through the various methods and teach them how to select and use the one most appropriate for their needs and demonstrate how to identify stiff terms and effectively implement high order methods in time for a variety of systems of PDEs Readers interested in learning modern techniques for the effective numerical solution of evolutionary PDEs with multiple time scales will find in this book a unified compact and accessible treatment This book is intended for applied mathematicians scientists and engineers who use or are interested in learning about IMEX schemes Readers should have some background in numerical methods for ODE systems and basic finite difference and finite volume discretization of evolutionary PDEs along with a basic understanding of the relevant mathematical models The book is suitable for students who have had a basic course in numerical analysis and are familiar with partial differential equations   Splitting Methods for Partial Differential Equations with Rough Solutions Helge Holden,2010 Operator splitting or the fractional steps method is a very common tool to analyze nonlinear partial differential equations both numerically and analytically By applying operator splitting to a complicated model one can often split it into simpler problems that can be analyzed separately In this book one studies operator splitting for a family of nonlinear evolution equations including hyperbolic conservation laws and degenerate convection diffusion equations Common for these equations is the prevalence of rough or non smooth solutions e g shocks Rigorous analysis is presented showing that both semi discrete and fully discrete splitting methods converge For conservation laws sharp error estimates are provided and for convection diffusion equations one discusses a priori and a posteriori correction of entropy errors introduced by the splitting Numerical methods include finite difference and finite volume methods as well as front tracking The theory is illustrated by numerous examples There is a dedicated Web page that provides MATLABR codes for many of the examples The book is suitable for graduate students and researchers in pure and applied mathematics physics and engineering   Additive Operator-Difference Schemes Petr N. Vabishchevich,2013-11-27 Applied mathematical modeling is concerned with solving unsteady problems Splitting schemes are attributed to the transition from a complex problem to a chain of simpler problems This book shows how to construct additive difference schemes splitting schemes to solve approximately unsteady multi dimensional problems for PDEs Two classes of schemes are highlighted methods of splitting with respect to spatial variables alternating direction methods and schemes of splitting into physical processes Also regionally additive schemes domain decomposition methods and unconditionally stable additive schemes of multi component splitting are considered for evolutionary equations of first and second order as well as for systems of equations The book is written for specialists in computational mathematics and mathematical modeling All topics are presented in a clear and accessible manner

Difference Methods for Singular Perturbation Problems Grigory I. Shishkin,Lidia P. Shishkina,2008-09-22 Difference Methods for Singular Perturbation Problems focuses on the development of robust difference schemes for wide

classes of boundary value problems It justifies the uniform convergence of these schemes and surveys the latest approaches important for further progress in numerical methods The first part of the book e **Computational Techniques for Modeling Atmospheric Processes** Prusov, Vitaliy,Doroshenko, Anatoliy,2017-06-16 Meteorology has made significant strides in recent years due to the development of new technologies With the aid of the latest instruments the analysis of atmospheric data can be optimized Computational Techniques for Modeling Atmospheric Processes is an academic reference source that encompasses novel methods for the collection and study of meteorological data Including a range of perspectives on pertinent topics such as air pollution parameterization and thermodynamics this book is an ideal publication for researchers academics practitioners and students interested in instrumental methods in the study of atmospheric processes

Moving Finite Element Method Maria do Carmo Coimbra,Alirio Egidio Rodrigues,Jaime Duarte Rodrigues,Rui Jorge Mendes Robalo,Rui Manuel Pires Almeida,2016-11-30 This book focuses on process simulation in chemical engineering with a numerical algorithm based on the moving finite element method MFEM It offers new tools and approaches for modeling and simulating time dependent problems with moving fronts and with moving boundaries described by time dependent convection reaction diffusion partial differential equations in one or two dimensional space domains It provides a comprehensive account of the development of the moving finite element method describing and analyzing the theoretical and practical aspects of the MFEM for models in 1D 1D 1d and 2D space domains Mathematical models are universal and the book reviews successful applications of MFEM to solve engineering problems It covers a broad range of application algorithm to engineering problems namely on separation and reaction processes presenting and discussing relevant numerical applications of the moving finite element method derived from real world process simulations Computational Science - ICCS 2006 Vassil N. Alexandrov,G. Dick van Albada,Peter M.A. Sloot,J. J. Dongarra,2006-05-12 This is Volume II of the four volume set LNCS 3991 3994 constituting the refereed proceedings of the 6th International Conference on Computational Science ICCS 2006 The 98 revised full papers and 29 revised poster papers of the main track presented together with 500 accepted workshop papers were carefully reviewed and selected for inclusion in the four volumes The coverage spans the whole range of computational science Mathematical Modeling of Biological Systems, Volume I Andreas Deutsch,Lutz Brusch,Helen Byrne,Gerda de Vries,Hanspeter Herzel,2007-06-15 Volume I of this two volume interdisciplinary work is a unified presentation of a broad range of state of the art topics in the rapidly growing field of mathematical modeling in the biological sciences The chapters are thematically organized into the following main areas cellular biophysics regulatory networks developmental biology biomedical applications data analysis and model validation The work will be an excellent reference text for a broad audience of researchers practitioners and advanced students in this rapidly growing field at the intersection of applied mathematics experimental biology and medicine computational biology biochemistry computer science and physics **Large-Scale Scientific Computing** Ivan Lirkov,Svetozar D. Margenov,Jerzy

Wasniewski,2009-03-26 Coverage in this proceedings volume includes robust multilevel and hierarchical preconditioning methods applications for large scale computations and optimization of coupled engineering problems and applications of metaheuristics to large scale problems

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