



Quasilinearization approach to nonlinear problems in physics with application to nonlinear ODEs

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Abstract

The general conditions under which the quadratic, uniform and monotonic convergence in the quasilinearization method of solving nonlinear ordinary differential equations could be proved are formulated and elaborated. The generalization of the proof to partial differential equations is straight forward. The method, whose mathematical basis in physics was discussed recently by one of the present authors (VBM), approximates the solution of a nonlinear differential equation by treating the nonlinear terms as a perturbation about the linear ones, and unlike perturbation theories is not based on the existence of some kind of a small parameter.

It is shown that the quasilinearization method gives excellent results when applied to different nonlinear ordinary differential equations in physics, such as the Blasius, Duffing, Lane–Emden and Thomas–Fermi equations. The first few quasilinear iterations already provide extremely accurate and numerically stable answers. © 2001 Elsevier Science B.V. All rights reserved.

MSC: 02.30.Mv; 04.25.Nx; 11.15.Tk

1. Introduction

In a series of recent papers [1,2], the possibility of applying a very powerful approximation technique called the quasilinearization method (QLM) to physical problems has been discussed. The QLM is designed to confront the nonlinear aspects of physical processes. The method, whose iterations are constructed to yield rapid convergence and often monotonicity, was originally introduced forty years ago by Bellman and Kalaba [3,4] as a generalization of the Newton–Raphson method [5,6] to solve individual or systems of nonlinear ordinary and partial differential equations. Modern developments and applications of the QLM to different fields are given in a monograph [7].

However, the QLM was never systematically studied or extensively applied in physics, although references to it can be found in well-known monographs [8,9] dealing with the variable phase approach to potential scattering, as well as in a few scattered research papers [10–13]. The reason for the sparse use of the QLM in Physics is that the convergence of the method has been proven only under rather restrictive conditions [3,4], which generally

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difference techniques for solving many types of partial differential equations Obviously in one volume it would be impossible to present a complete picture of what has taken place in this area during the past ten years Consequently we have chosen a number of subjects in which significant advances have been made that we feel have not been covered in depth in other books For instance ten years ago the theory of the numerical solution of Cauchy singular equations was in its infancy Today as shown by Golberg and Elliott in Chapters 5 and 6 the theory of polynomial approximations is essentially complete although many details of practical implementation remain to be worked out

Foundations of Applied Mathematics Michael D. Greenberg, 2013-11-26 Classic text reference suitable for undergraduate and graduate engineering students Topics include real variable theory complex variables linear analysis partial and ordinary differential equations and other subjects Includes answers to selected exercises 1978 edition

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