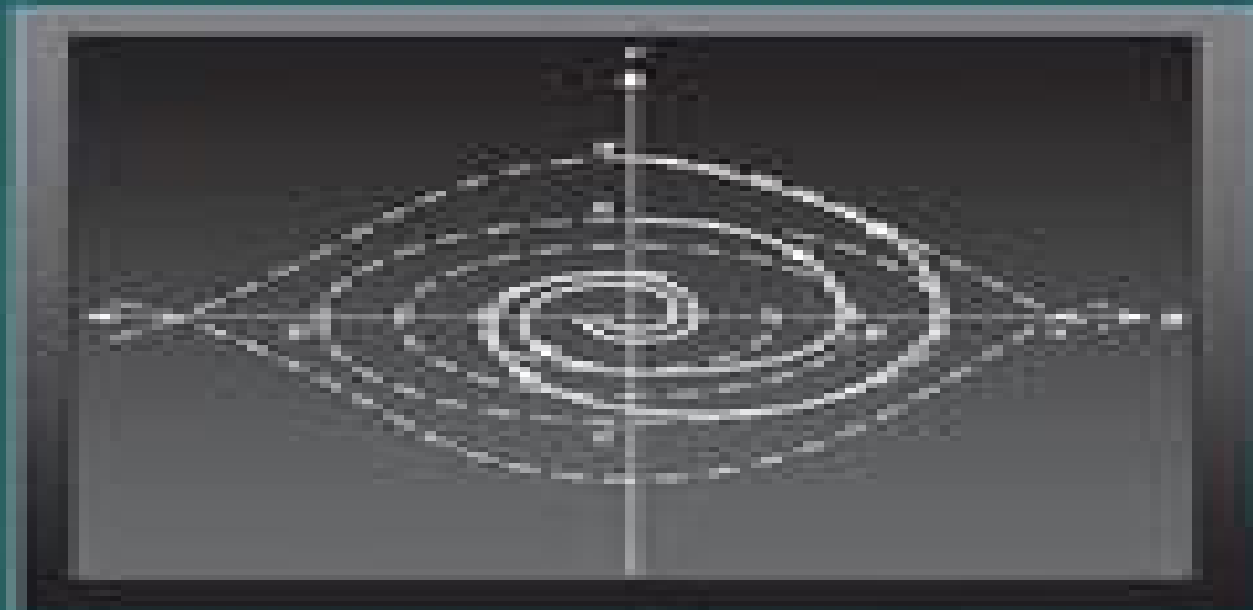


Modelling with Ordinary Differential Equations



T.P. Dreyer

Modelling With Ordinary Differential Equations

Alfio Borzì



Modelling With Ordinary Differential Equations:

Modelling with Ordinary Differential Equations T.P. Dreyer, 2017-09-06 Modelling with Ordinary Differential Equations integrates standard material from an elementary course on ordinary differential equations with the skills of mathematical modeling in a number of diverse real world situations Each situation highlights a different aspect of the theory or modeling Carefully selected exercises and projects present excellent opportunities for tutorial sessions and self study This text reference addresses common types of first order ordinary differential equations and the basic theory of linear second order equations with constant coefficients It also explores the elementary theory of systems of differential equations Laplace transforms and numerical solutions Theorems on the existence and uniqueness of solutions are a central feature Topics such as curve fitting time delay equations and phase plane diagrams are introduced The book includes algorithms for computer programs as an integral part of the answer finding process Professionals and students in the social and biological sciences as well as those in physics and mathematics will find this text reference indispensable for self study *Modelling with Ordinary Differential Equations* Alfio Borzi, 2020-04-13 Modelling with Ordinary Differential Equations A Comprehensive Approach aims to provide a broad and self contained introduction to the mathematical tools necessary to investigate and apply ODE models The book starts by establishing the existence of solutions in various settings and analysing their stability properties The next step is to illustrate modelling issues arising in the calculus of variation and optimal control theory that are of interest in many applications This discussion is continued with an introduction to inverse problems governed by ODE models and to differential games The book is completed with an illustration of stochastic differential equations and the development of neural networks to solve ODE systems Many numerical methods are presented to solve the classes of problems discussed in this book Features Provides insight into rigorous mathematical issues concerning various topics while discussing many different models of interest in different disciplines biology chemistry economics medicine physics social sciences etc Suitable for undergraduate and graduate students and as an introduction for researchers in engineering and the sciences Accompanied by codes which allow the reader to apply the numerical methods discussed in this book in those cases where analytical solutions are not available Modeling with Differential Equations in Chemical Engineering Stanley M. Walas, 1991 Modelling with Differential Equations in Chemical Engineering covers the modelling of rate processes of engineering in terms of differential equations While it includes the purely mathematical aspects of the solution of differential equations the main emphasis is on the derivation and solution of major equations of engineering and applied science Methods of solving differential equations by analytical and numerical means are presented in detail with many solved examples and problems for solution by the reader Emphasis is placed on numerical and computer methods of solution A key chapter in the book is devoted to the principles of mathematical modelling These principles are applied to the equations in important engineering areas The major disciplines covered are thermodynamics diffusion and mass transfer heat transfer fluid

dynamics chemical reactions and automatic control These topics are of particular value to chemical engineers but also are of interest to mechanical civil and environmental engineers as well as applied scientists The material is also suitable for undergraduate and beginning graduate students as well as for review by practising engineers Mathematical Modelling Jagat Narain Kapur, 1988 Each Chapter Of The Book Deals With Mathematical Modelling Through One Or More Specified Techniques Thus There Are Chapters On Mathematical Modelling Through Algebra Geometry Trigonometry And Calculus Through Ordinary Differential Equations Of First And Second Order Through Systems Of Differential Equations Through Difference Equations Through Partial Differential Equations Through Functional Equations And Integral Equations Through Delay Differential Differential Difference And Integro Differential Equations Through Calculus Of Variations And Dynamic Programming Through Graphs Through Mathematical Programming Maximum Principle And Maximum Entropy Principle Each Chapter Contains Mathematical Models From Physical Biological Social Management Sciences And Engineering And Technology And Illustrates Unity In Diversity Of Mathematical Sciences The Book Contains Plenty Of Exercises In Mathematical Modelling And Is Aimed To Give A Panoramic View Of Applications Of Modelling In All Fields Of Knowledge It Contains Both Probabilistic And Deterministic Models The Book Presumes Only The Knowledge Of Undergraduate Mathematics And Can Be Used As A Textbook At Senior Undergraduate Or Post Graduate Level For A One Or Two Semester Course For Students Of Mathematics Statistics Physical Social And Biological Sciences And Engineering It Can Also Be Useful For All Users Of Mathematics And For All Mathematical Modellers **Introduction to Computation and**

Modeling for Differential Equations Lennart Edsberg, 2013-06-05 An introduction to scientific computing for differential equations Introduction to Computation and Modeling for Differential Equations provides a unified and integrated view of numerical analysis mathematical modeling in applications and programming to solve differential equations which is essential in problem solving across many disciplines such as engineering physics and economics This book successfully introduces readers to the subject through a unique Five M approach Modeling Mathematics Methods MATLAB and Multiphysics This approach facilitates a thorough understanding of how models are created and preprocessed mathematically with scaling classification and approximation and it also illustrates how a problem is solved numerically using the appropriate mathematical methods The book's approach of solving a problem with mathematical numerical and programming tools is unique and covers a wide array of topics from mathematical modeling to implementing a working computer program The author utilizes the principles and applications of scientific computing to solve problems involving Ordinary differential equations Numerical methods for Initial Value Problems IVPs Numerical methods for Boundary Value Problems BVPs Partial Differential Equations PDEs Numerical methods for parabolic elliptic and hyperbolic PDEs Mathematical modeling with differential equations Numerical solution Finite difference and finite element methods Real world examples from scientific and engineering applications including mechanics fluid dynamics solid mechanics chemical engineering electromagnetic field

theory and control theory are solved through the use of MATLAB and the interactive scientific computing program Comsol Multiphysics Numerous illustrations aid in the visualization of the solutions and a related Web site features demonstrations solutions to problems MATLAB programs and additional data Introduction to Computation and Modeling for Differential Equations is an ideal text for courses in differential equations ordinary differential equations partial differential equations and numerical methods at the upper undergraduate and graduate levels The book also serves as a valuable reference for researchers and practitioners in the fields of mathematics engineering and computer science who would like to refresh and revive their knowledge of the mathematical and numerical aspects as well as the applications of scientific computation

MATHEMATICAL MODELLING OF SYSTEMS AND ANALYSIS KAMALANAND, K.,JAWAHAR, P. MANNAR,2018-11-01

This book is written with the ideology of providing a simple yet concise explanation on the art of developing mathematical models This lively and engaging text explicates the basics of mathematical modelling with special focus on its applications and analysis Organised in thirteen chapters the book emphasises the theory and classification of systems modelling using ordinary differential equations calculus of variations stability analysis system identification and parameter estimation techniques Also it includes examples from the areas of mechanics chemical reactions biology population dynamics epidemiology and other allied fields of science engineering and technology This book is primarily designed for the postgraduate students of mathematics as well as for the undergraduate and postgraduate engineering students of various disciplines for their paper on Modelling and Simulation Mathematical Modelling and Simulation Mathematical Modelling KEY FEATURES Inclusion of entropy based modelling modelling using fractional order ODEs and artificial intelligence along with stability and catastrophe theory is the major highlight of this book Figures and tables well support the text Numerous worked out examples make the students aware of problem solving methodology Chapter end exercises help the students from practice point of view References and suggested reading at the end of the book broaden its scope Mathematical

Modelling with Case Studies Belinda Barnes,Glenn Robert Fulford,2002-07-25 Certain basic modeling skills can be applied to a wide variety of problems It focuses on those mathematical techniques which are applicable to models involving differential equations Models in three different areas are considered growth and decay process interacting populations and heating cooling problems The main mathematical technique is solving differential equations while the range of applications and mathematical techniques presented provides a broad appreciation of this type of modeling This book contains three general sections Compartmental Models Population Models and Heat Transfer Models Within each section the process of constructing a model is presented in full detail Applications and case studies are integral to this text and case studies are included throughout This is a useful course text and basic calculus and fundamental computing skills are required

Modelling with Differential Equations David N. Burghes,Morag S. Borrie,1981 Motivated by the authors combined ability and experience this book is about the concepts of mathematical modelling with the use of differential equations as a

powerful technique of mathematical analysis It is both enjoyable to read and informative The reader's mind is continually exercised by enlightenment or recollection or enquiry either something new is to be learned or something known is to be re-examined It is with mathematical clarity that the authors explain the theory of ordinary differential equations and introduce their manifold applications They show a skillful and imaginative succession of applications introducing such instances as accident risk or fish population forgery detection in old masters or kidney life support machines and many others They show the influence of these mathematical probes into problems occurring in biology economics geography medicine planning psychology or sociology

Practical Course In Differential Equations And Mathematical Modelling, A: Classical And New Methods. Nonlinear Mathematical Models. Symmetry And Invariance Principles Nail H Ibragimov, 2009-11-19 A Practical Course in Differential Equations and Mathematical Modelling is a unique blend of the traditional methods of ordinary and partial differential equations with Lie group analysis enriched by the author's own theoretical developments The book which aims to present new mathematical curricula based on symmetry and invariance principles is tailored to develop analytic skills and working knowledge in both classical and Lie's methods for solving linear and nonlinear equations This approach helps to make courses in differential equations mathematical modelling distributions and fundamental solution etc easy to follow and interesting for students The book is based on the author's extensive teaching experience at Novosibirsk and Moscow universities in Russia Collège de France Georgia Tech and Stanford University in the United States universities in South Africa Cyprus Turkey and Blekinge Institute of Technology BTH in Sweden The new curriculum prepares students for solving modern nonlinear problems and will essentially be more appealing to students compared to the traditional way of teaching mathematics

Differential Equations Courtney Brown, 2007-05-18 Differential Equations A Modeling Approach explains the mathematics and theory of differential equations Graphical methods of analysis are emphasized over formal proofs making the text even more accessible for newcomers to the subject matter

Methods of Mathematical Modelling Thomas Witelski, Mark Bowen, 2015-09-18 This book presents mathematical modelling and the integrated process of formulating sets of equations to describe real world problems It describes methods for obtaining solutions of challenging differential equations stemming from problems in areas such as chemical reactions population dynamics mechanical systems and fluid mechanics Chapters 1 to 4 cover essential topics in ordinary differential equations transport equations and the calculus of variations that are important for formulating models Chapters 5 to 11 then develop more advanced techniques including similarity solutions matched asymptotic expansions multiple scale analysis long wave models and fast slow dynamical systems Methods of Mathematical Modelling will be useful for advanced undergraduate or beginning graduate students in applied mathematics engineering and other applied sciences

A First Course in Differential Equations, Modeling, and Simulation Carlos A. Smith, Scott W. Campbell, Ryan G. Toomey, 2025-09-23 A First Course in Differential Equations Modeling and Simulation shows how differential equations arise from applying basic physical principles and experimental observations

to engineering systems Avoiding overly theoretical explanations the textbook also discusses classical and Laplace transform methods for obtaining the analytical solution of differential equations In addition the authors explain how to solve sets of differential equations where analytical solutions cannot easily be obtained Incorporating valuable suggestions from mathematicians and mathematics professors the third edition Reworks the chapter Response of First and Second Order Systems to include the system response to step changes impulses rectangular pulses and sinusoid forcing functions as well as the response of coupled first and second order ordinary differential equations ODEs it also introduces Bode plots to analyze the frequency response of second order ODEs and the principle of oscillation modes in coupled second order ODEs Adds a new section on springs and dampers in series or parallel Includes new content on Simulink and modeling Contains new exercises that can be used as projects and answers to many of the end of chapter problems Features new end of chapter problems and updates throughout This textbook provides students with a practical understanding of how to apply differential equations in modern engineering and science A solutions manual and files of all figures in the text are available to adopting professors

Ordinary Differential Equations Radu Precup, 2018-01-22 This introductory text combines models from physics and biology with rigorous reasoning in describing the theory of ordinary differential equations along with applications and computer simulations with Maple Offering a concise course in the theory of ordinary differential equations it also enables the reader to enter the field of computer simulations Thus it is a valuable read for students in mathematics as well as in physics and engineering It is also addressed to all those interested in mathematical modeling with ordinary differential equations and systems Contents Part I Theory Chapter 1 First Order Differential Equations Chapter 2 Linear Differential Systems Chapter 3 Second Order Differential Equations Chapter 4 Nonlinear Differential Equations Chapter 5 Stability of Solutions Chapter 6 Differential Systems with Control Parameters Part II Exercises Seminar 1 Classes of First Order Differential Equations Seminar 2 Mathematical Modeling with Differential Equations Seminar 3 Linear Differential Systems Seminar 4 Second Order Differential Equations Seminar 5 Gronwall's Inequality Seminar 6 Method of Successive Approximations Seminar 7 Stability of Solutions Part III Maple Code Lab 1 Introduction to Maple Lab 2 Differential Equations with Maple Lab 3 Linear Differential Systems Lab 4 Second Order Differential Equations Lab 5 Nonlinear Differential Systems Lab 6 Numerical Computation of Solutions Lab 7 Writing Custom Maple Programs Lab 8 Differential Systems with Control Parameters

Ordinary Differential Equations and Mechanical Systems Jan Awrejcewicz, 2014-09-17 This book applies a step by step treatment of the current state of the art of ordinary differential equations used in modeling of engineering systems processes and beyond It covers systematically ordered problems beginning with first and second order ODEs linear and higher order ODEs of polynomial form theory and criteria of similarity modeling approaches phase plane and phase space concepts stability optimization and ending on chaos and synchronization Presenting both an overview of the theory of the introductory differential equations in the context of applicability and a systematic treatment of modeling of

numerous engineering and physical problems through linear and non linear ODEs the volume is self contained yet serves both scientific and engineering interests The presentation relies on a general treatment analytical and numerical methods concrete examples and engineering intuition The scientific background used is well balanced between elementary and advanced level making it as a unique self contained source for both theoretically and application oriented graduate and doctoral students university teachers researchers and engineers of mechanical civil and mechatronic engineering

Computational Mathematical Modeling Daniela Calvetti, Erkki Somersalo, 2013-03-21 Interesting real world mathematical modelling problems are complex and can usually be studied at different scales The scale at which the investigation is carried out is one of the factors that determines the type of mathematics most appropriate to describe the problem The book concentrates on two modelling paradigms the macroscopic in which phenomena are described in terms of time evolution via ordinary differential equations and the microscopic which requires knowledge of random events and probability The exposition is based on this unorthodox combination of deterministic and probabilistic methodologies and emphasizes the development of computational skills to construct predictive models To elucidate the concepts a wealth of examples self study problems and portions of MATLAB code used by the authors are included This book which has been extensively tested by the authors for classroom use is intended for students in mathematics and the physical sciences at the advanced undergraduate level and above

Ordinary Differential Equations Charles Roberts, 2011-06-13 In the traditional curriculum students rarely study nonlinear differential equations and nonlinear systems due to the difficulty or impossibility of computing explicit solutions manually Although the theory associated with nonlinear systems is advanced generating a numerical solution with a computer and interpreting that solution are fairly elementary Bringing the computer into the classroom Ordinary Differential Equations Applications Models and Computing emphasizes the use of computer software in teaching differential equations Providing an even balance between theory computer solution and application the text discusses the theorems and applications of the first order initial value problem including learning theory models population growth models epidemic models and chemical reactions It then examines the theory for n th order linear differential equations and the Laplace transform and its properties before addressing several linear differential equations with constant coefficients that arise in physical and electrical systems The author also presents systems of first order differential equations as well as linear systems with constant coefficients that arise in physical systems such as coupled spring mass systems pendulum systems the path of an electron and mixture problems The final chapter introduces techniques for determining the behavior of solutions to systems of first order differential equations without first finding the solutions Designed to be independent of any particular software package the book includes a CD ROM with the software used to generate the solutions and graphs for the examples The appendices contain complete instructions for running the software A solutions manual is available for qualifying instructors

Modelling of Simplified Dynamical Systems Edward Layer, 2002-09-12 Problems involving synthesis of

mathematical models of various physical systems making use of these models in practice and verifying them qualitatively has come an especially important area of research since more and more physical experiments are being replaced by computer simulations. Such simulations should make it possible to carry out a comprehensive analysis of the various properties of the system being modelled. Most importantly its dynamic properties can be studied in a situation where this would be difficult or even impossible to achieve through a direct physical experiment. To carry out a simulation of a real physically existing system it is necessary to have its mathematical description. The system being described mathematically by equations which include certain variables, their derivatives and integrals. If a single independent variable is sufficient in order to describe the system then derivatives and integrals with respect to only that variable will appear in the equations. Differentiation of the equation allows the integrals to be eliminated and produces an equation which includes derivatives with respect to only one independent variable i.e. an ordinary differential equation. In practice most physical systems can be described with sufficient accuracy by linear differential equations with time invariant coefficients. Chapter 2 is devoted to the description of models by such equations with time as the independent variable.

Nonstandard Finite Difference Models of Differential Equations
Ronald E. Mickens, 1994. This book provides a clear summary of the work of the author on the construction of nonstandard finite difference schemes for the numerical integration of differential equations. The major thrust of the book is to show that discrete models of differential equations exist such that the elementary types of numerical instabilities do not occur. A consequence of this result is that in general bigger step sizes can often be used in actual calculations and/or finite difference schemes can be constructed that are conditionally stable in many instances whereas in using standard techniques no such schemes exist. The theoretical basis of this work is centered on the concepts of exact and best finite difference schemes. In addition a set of rules is given for the discrete modeling of derivatives and nonlinear expressions that occur in differential equations. These rules often lead to a unique nonstandard finite difference model for a given differential equation.

Differential Equations Glenn Ledder, 2005. Ledder's innovative student centered approach reflects recent research on successful learning by emphasizing connections between new and familiar concepts and by engaging students in a dialogue with the material. Though streamlined the text is also flexible enough to support a variety of teaching goals in part through optional topics that give instructors considerable freedom in customizing their courses. Linear algebra is presented in self contained sections to accommodate both courses that have a linear algebra prerequisite and those that do not. Throughout the text a wide variety of examples from the physical life and social sciences among other areas are employed to enhance student learning. In depth Model Problems drawn from everyday experience highlight the key concepts or methods in each section. Other innovative features of the text include Instant Exercises that allow students to quickly test new skills and Case Studies that further explore the powerful problem solving capability of differential equations. Readers will learn not only how to solve differential equations but also how to apply their knowledge to areas in mathematics and beyond.

Mathematical

Modelling J. Caldwell, Y.M. Ram, 2013-06-29 Over the past decade there has been an increasing demand for suitable material in the area of mathematical modelling as applied to science and engineering. There has been a constant movement in the emphasis from developing proficiency in purely mathematical techniques to an approach which caters for industrial and scientific applications in emerging new technologies. In this textbook we have attempted to present the important fundamental concepts of mathematical modelling and to demonstrate their use in solving certain scientific and engineering problems. This text, which serves as a general introduction to the area of mathematical modelling, is aimed at advanced undergraduate students in mathematics or closely related disciplines, e.g. students who have some prerequisite knowledge such as one variable calculus, linear algebra and ordinary differential equations. Some prior knowledge of computer programming would be useful but is not considered essential. The text also contains some more challenging material which could prove attractive to graduate students in engineering or science who are involved in mathematical modelling. In preparing the text we have tried to use our experience of teaching mathematical modelling to undergraduate students in a wide range of areas including mathematics and computer science and disciplines in engineering and science. An important aspect of the text is the use made of scientific computer software packages such as MAPLE for symbolic algebraic manipulations and MATLAB for numerical simulation.

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