

3 Numerical Solution of Differential Equations

One of the simplest mathematical models known in epidemiology is so-called SIRD model¹. It is defined by the following system of differential equations

$$\begin{cases} S'(t) = -\frac{\beta}{N}I(t)S(t) \\ I'(t) = \frac{\beta}{N}I(t)S(t) - \alpha I(t) - \gamma I(t) \\ R'(t) = \alpha I(t) \\ D'(t) = \gamma I(t) \end{cases}$$

where $S(t)$ denotes the number of susceptible individuals, $I(t)$ denotes the number of infected individuals, $R(t)$ denotes the number of recovered individuals, $D(t)$ denotes the number of deceased individuals, β is the infection rate, α is the recovery rate, γ is the mortality rate, and $N = S + I + R + D$. Assume that $S(0) = 997$, $I(0) = 3$, $R(0) = 0$, $D(0) = 0$, $\beta = 0.4$, $\alpha = 0.035$, $\gamma = 0.005$, and $t \in [0, 150]$.

- Use Matlab ODE solver *ode45* to calculate the numerical solution of SIRD model with given parameters and initial conditions. Plot in one frame the numerical solutions of $S(t)$, $I(t)$, $R(t)$, and $D(t)$ against time. What do you observe from the plots and how do you interpret the dynamics of the system?
- Write the code implementing the third order Runge-Kutta method (*RK3*) given by the following Butcher table:

0			
1/2	1/2		
1	-1	2	
	1/6	2/3	1/6

Use *RK3* method with stepsize $\tau = 10^{-3}$ to find the numerical solution of SIRD model with given parameters and initial conditions. Plot in one frame the numerical solutions of $S(t)$, $I(t)$, $R(t)$, and $D(t)$ against time. Make a qualitative comparison with the results obtained with *ode45* solver.

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**Kendall Atkinson, Weimin Han, David E.
Stewart**



Numerical Solution Of Differential Equat:

Numerical Solution Of Ordinary And Partial Differential Equations, The (3rd Edition) Granville Sewell, 2014-12-16 This book presents methods for the computational solution of differential equations both ordinary and partial time dependent and steady state Finite difference methods are introduced and analyzed in the first four chapters and finite element methods are studied in chapter five A very general purpose and widely used finite element program PDE2D which implements many of the methods studied in the earlier chapters is presented and documented in Appendix A The book contains the relevant theory and error analysis for most of the methods studied but also emphasizes the practical aspects involved in implementing the methods Students using this book will actually see and write programs FORTRAN or MATLAB for solving ordinary and partial differential equations using both finite differences and finite elements In addition they will be able to solve very difficult partial differential equations using the software PDE2D presented in Appendix A PDE2D solves very general steady state time dependent and eigenvalue PDE systems in 1D intervals general 2D regions and a wide range of simple 3D regions The Windows version of PDE2D comes free with every purchase of this book More information at www.pde2d.com contact

Numerical Solution of Differential Equations Zhilin Li, Zhonghua Qiao, Tao Tang, 2017-11-30 This introduction to finite difference and finite element methods is aimed at graduate students who need to solve differential equations The prerequisites are few basic calculus linear algebra and ODEs and so the book will be accessible and useful to readers from a range of disciplines across science and engineering Part I begins with finite difference methods Finite element methods are then introduced in Part II In each part the authors begin with a comprehensive discussion of one dimensional problems before proceeding to consider two or higher dimensions An emphasis is placed on numerical algorithms related mathematical theory and essential details in the implementation while some useful packages are also introduced The authors also provide well tested MATLAB codes all available online

Numerical Solution of Differential Equations William Edmund Milne, 1970 *Numerical Solution of Ordinary Differential Equations* Kendall Atkinson, Weimin Han, David E.

Stewart, 2011-10-24 A concise introduction to numerical methods and the mathematical framework needed to understand their performance Numerical Solution of Ordinary Differential Equations presents a complete and easy to follow introduction to classical topics in the numerical solution of ordinary differential equations The book's approach not only explains the presented mathematics but also helps readers understand how these numerical methods are used to solve real world problems Unifying perspectives are provided throughout the text bringing together and categorizing different types of problems in order to help readers comprehend the applications of ordinary differential equations In addition the authors' collective academic experience ensures a coherent and accessible discussion of key topics including Euler's method Taylor and Runge Kutta methods General error analysis for multi step methods Stiff differential equations Differential algebraic equations Two point boundary value problems Volterra integral equations Each chapter features problem sets that enable readers to test and

build their knowledge of the presented methods and a related Web site features MATLAB programs that facilitate the exploration of numerical methods in greater depth. Detailed references outline additional literature on both analytical and numerical aspects of ordinary differential equations for further exploration of individual topics.

Numerical Solution of Ordinary Differential Equations is an excellent textbook for courses on the numerical solution of differential equations at the upper undergraduate and beginning graduate levels. It also serves as a valuable reference for researchers in the fields of mathematics and engineering.

A First Course in the Numerical Analysis of Differential Equations Arieh Iserles, 2008-11-27

Numerical analysis presents different faces to the world. For mathematicians it is a bona fide mathematical theory with an applicable flavour. For scientists and engineers it is a practical applied subject part of the standard repertoire of modelling techniques. For computer scientists it is a theory on the interplay of computer architecture and algorithms for real number calculations. The tension between these standpoints is the driving force of this book which presents a rigorous account of the fundamentals of numerical analysis of both ordinary and partial differential equations. The exposition maintains a balance between theoretical algorithmic and applied aspects. This second edition has been extensively updated and includes new chapters on emerging subject areas: geometric numerical integration, spectral methods and conjugate gradients. Other topics covered include multistep and Runge-Kutta methods, finite difference and finite elements techniques for the Poisson equation and a variety of algorithms to solve large sparse algebraic systems.

Numerical Solution of Ordinary Differential Equations Nik Pachis, 2016-04-01

Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations (ODEs). Their use is also known as numerical integration, although this term is sometimes taken to mean the computation of integrals. An ordinary differential equation or ODE is a differential equation containing one or more functions of one independent variable and its derivatives. The term ordinary is used in contrast with the term partial differential equation which may be with respect to more than one independent variable. Ordinary differential equations are ubiquitous in science and engineering in geometry and mechanics from the first examples onwards: Newton, Leibniz, Euler, Lagrange in chemical reaction kinetics, molecular dynamics, electronic circuits, population dynamics and many more application areas. They also arise after semi-discretization in space in the numerical treatment of time-dependent partial differential equations which are even more impressively omnipresent in our technologically developed and financially controlled world. The book *Numerical Solution of Ordinary Differential Equations* offers a complete and easy-to-follow introduction to classical topics in the numerical solution of ordinary differential equations. The book's approach not only explains the presented mathematics but also helps readers understand how these numerical methods are used to solve real-world problems.

Numerical Solution of Partial Differential Equations Gordon D. Smith, 1985

Substantially revised, this authoritative study covers the standard finite difference methods of parabolic, hyperbolic and elliptic equations and includes the concomitant theoretical work on consistency, stability and convergence. The new edition includes revised and

greatly expanded sections on stability based on the Lax Richtmeyer definition the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations and a considerably improved presentation of iterative methods A fast paced introduction to numerical methods this will be a useful volume for students of mathematics and engineering and for postgraduates and professionals who need a clear concise grounding in this discipline Numerical Solution of Differential Equations Isaac Fried,2014-05-10 Numerical Solution of Differential Equations is a 10 chapter text that provides the numerical solution and practical aspects of differential equations After a brief overview of the fundamentals of differential equations this book goes on presenting the principal useful discretization techniques and their theoretical aspects along with geometrical and physical examples mainly from continuum mechanics Considerable chapters are devoted to the development of the techniques of the numerical solution of differential equations and their analysis The remaining chapters explore the influential invention in computational mechanics finite elements Each chapter emphasizes the relationship among the analytic formulation of the physical event the discretization techniques applied to it the algebraic properties of the discrete systems created and the properties of the digital computer This book will be of great value to undergraduate and graduate mathematics and physics students **Numerical Methods for Differential Equations** J.R. Dormand,2018-05-04 With emphasis on modern techniques Numerical Methods for Differential Equations A Computational Approach covers the development and application of methods for the numerical solution of ordinary differential equations Some of the methods are extended to cover partial differential equations All techniques covered in the text are on a program disk included with the book and are written in Fortran 90 These programs are ideal for students researchers and practitioners because they allow for straightforward application of the numerical methods described in the text The code is easily modified to solve new systems of equations Numerical Methods for Differential Equations A Computational Approach also contains a reliable and inexpensive global error code for those interested in global error estimation This is a valuable text for students who will find the derivations of the numerical methods extremely helpful and the programs themselves easy to use It is also an excellent reference and source of software for researchers and practitioners who need computer solutions to differential equations *Numerical Solution of Ordinary Differential Equations* L.F. Shampine,2018-10-24 This new work is an introduction to the numerical solution of the initial value problem for a system of ordinary differential equations The first three chapters are general in nature and chapters 4 through 8 derive the basic numerical methods prove their convergence study their stability and consider how to implement them effectively The book focuses on the most important methods in practice and develops them fully uses examples throughout and emphasizes practical problem solving methods

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