Numerical Solution of Ordinary Differential Equation

 A first order initial value problem of ODE may be written in the form

$$y'(t) = f(y,t),$$
 $y(0) = y_0$

Example:

$$y'(t) = 3y + 5,$$
 $y(0) = 1$
 $y'(t) = ty + 1,$ $y(0) = 0$

 Numerical methods for ordinary differential equations calculate solution on the points, t_n = t_{n-1} + h where h is the steps size

Numerical Solution Of Differential Equations

R Barnett

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