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A First Course in the Numerical Analysis of Differential Equations



SECOND EDITION

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Rubin Landau

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Numerical Methods for Ordinary Differential Equations David F. Griffiths, Desmond J. Higham, 2010-11-11 Numerical Methods for Ordinary Differential Equations is a self contained introduction to a fundamental field of numerical analysis and scientific computation Written for undergraduate students with a mathematical background this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject It covers the topics traditionally treated in a first course but also highlights new and emerging themes Chapters are broken down into lecture sized pieces motivated and illustrated by numerous theoretical and computational examples Over 200 exercises are provided and these are starred according to their degree of difficulty Solutions to all exercises are available to authorized instructors The book covers key foundation topics o Taylor series methods o Runge Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university level calculus class is assumed although appropriate background results are also summarized in appendices A dedicated website for the book containing extra information can be Applied Scientific Computing Peter R. Turner, Thomas Arildsen, Kathleen found via www springer com Kavanagh, 2018-07-18 This easy to understand textbook presents a modern approach to learning numerical methods or scientific computing with a unique focus on the modeling and applications of the mathematical content Emphasis is placed on the need for and methods of scientific computing for a range of different types of problems supplying the evidence and justification to motivate the reader Practical guidance on coding the methods is also provided through simple to follow examples using Python Topics and features provides an accessible and applications oriented approach supported by working Python code for many of the methods encourages both problem and project based learning through extensive examples exercises and projects drawn from practical applications introduces the main concepts in modeling python programming number representation and errors explains the essential details of numerical calculus linear and nonlinear equations including the multivariable Newton method discusses interpolation and the numerical solution of differential equations covering polynomial interpolation splines and the Euler Runge Kutta and shooting methods presents largely self contained

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languages including C Fortran and MATLAB There are 80 examples 324 exercises 77 algorithms 35 interactive JavaScript programs 391 references to software programs and 4 case studies Topics are introduced with goals literature references and links to public software There are descriptions of the current algorithms in LAPACK GSLIB and MATLAB This book could be used for an introductory course in numerical methods for either upper level undergraduates or first year graduate students Parts of the text could be used for specialized courses such as principles of computer languages or numerical linear algebra

Scientific Computing in Chemical Engineering Frerich Keil, Wolfgang Mackens, Heinrich Voß, Joachim Werther, 2012-12-06 Scientific Computing in Chemical Engineering gives the state of the art from the point of view of the numerical mathematicians as well as from the engineers The application of modern methods in numerical mathematics on problems in chemical engineering especially reactor modeling process simulation process optimization and the use of parallel computing is detailed A First Course in Computational Physics and Object-Oriented Programming with C++ Hardback with CD-ROM David Yevick, 2005-03-17 Textbook and reference work on the application of C in science and Numerical Methods in Scientific Computing Germund Dahlguist, Ake Bjorck, 2008-01-01 This new book from the authors of the classic book Numerical methods addresses the increasingly important role of numerical methods in science and engineering More cohesive and comprehensive than any other modern textbook in the field it combines traditional and well developed topics with other material that is rarely found in numerical analysis texts such as interval arithmetic elementary functions operator series convergence acceleration and continued fractions Although this volume is self contained more comprehensive treatments of matrix computations will be given in a forthcoming volume A supplementary Website contains three appendices an introduction to matrix computations a description of Mulprec a MATLAB multiple precision package and a guide to literature algorithms and software in numerical analysis Review questions problems and computer exercises are also included For use in an introductory graduate course in numerical analysis and for researchers who use numerical methods in science and engineering An Introduction to Scientific **Computing** Ionut Danaila, Pascal Joly, Sidi Mahmoud Kaber, Marie Postel, 2007-12-03 This book demonstrates scientific computing by presenting twelve computational projects in several disciplines including Fluid Mechanics Thermal Science Computer Aided Design Signal Processing and more Each follows typical steps of scientific computing from physical and mathematical description to numerical formulation and programming and critical discussion of results The text teaches practical methods not usually available in basic textbooks numerical checking of accuracy choice of boundary conditions effective solving of linear systems comparison to exact solutions and more The final section of each project contains the solutions to proposed exercises and guides the reader in using the MATLAB scripts available online **Matrices And Graphs** Sergio Camiz,1996 This volume discusses applications on graphs to the analysis of both causal structure of econometric models and input output matrices the relationships between general linear models or covariance and graphical

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