

## Numerical integration for solving differential equations

After integration, it is natural to consider how to find numerical solutions to differential equations on the computer. Simple equations of motion lead to 2nd order differential equations. In the case of constant acceleration, we see that:

$$v = at + v_0, \quad (1)$$

so,

$$x = \frac{1}{2}at^2 + v_0t + x_0. \quad (2)$$

However, if the force and hence acceleration is related to the position or the velocity in any way, then we cannot just do simple integration in closed form (or at least not simple integration of the form that one typically learns in a first calculus class).<sup>1</sup>

There are still plenty of such problems that can be solved in closed form. Let's consider two problems that come up a lot in a first classical mechanics course – the ideal spring which follows Hooke's Law, and the simple pendulum. In an introductory classical mechanics course, we will usually use the small angle approximation, and say that  $\sin\theta = \theta$ , which then reduces the math for a pendulum's angular motion to being basically the same as the math for a spring's linear motions. It's a pretty good approximation, but it's not quite right, and the differences are something that you could measure in a lab fairly easily.

So, the equations of motion of a pendulum are:

$$\alpha = \frac{-g}{l} \sin\theta = \frac{d\omega}{dt}, \quad (3)$$

and

$$\frac{d\theta}{dt} = \omega. \quad (4)$$

For if we make the small angle approximation that  $\sin\theta = \theta$ , then we get:

$$\frac{d^2\theta}{dt^2} = \frac{-g}{l} \theta, \quad (5)$$

which we can solve by inspection to give a sine wave with frequency  $\sqrt{g/l}$ .

If we don't make the small angle approximation, there is no closed form solution to the differential equation.

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<sup>1</sup>Historically, these problems were solved by perturbation analyses – one would solve a problem that was almost the problem that one wanted to solve, and then figure out how to make small changes to the solution based on the small deviations from the solvable problem. This kind of approach is still often useful for two purposes – (1) it can sometimes guide an efficient approach to finding the numerical solution to the problem and (2) it can sometimes produce simple formula which are approximately correct, and which can guide understanding of what really happens in a way that the outputs of a thousand computer simulations often cannot.

# Numerical Integration Of Differential Eq

**Ernst Hairer, Christian Lubich, Gerhard Wanner**



## **Numerical Integration Of Differential Eq:**

Geometric Numerical Integration Ernst Hairer, Christian Lubich, Gerhard Wanner, 2006-05-18 This book covers numerical methods that preserve properties of Hamiltonian systems reversible systems differential equations on manifolds and problems with highly oscillatory solutions It presents a theory of symplectic and symmetric methods which include various specially designed integrators as well as discusses their construction and practical merits The long time behavior of the numerical solutions is studied using a backward error analysis combined with KAM theory **An Operational Unification**

**of Finite Difference Methods for the Numerical Integration of Ordinary Differential Equations** Harvard Lomax, 1967 One purpose of this report is to present a mathematical procedure which can be used to study and compare various numerical methods for integrating ordinary differential equations This procedure is relatively simple mathematically rigorous and of such a nature that matters of interest in digital computations such as machine memory and running time can be weighed against the accuracy and stability provided by the method under consideration Briefly the procedure is as follows 1 Find a single differential equation that is sufficiently representative this is fully defined in the report of an arbitrary number of nonhomogeneous linear ordinary differential equations with constant coefficients 2 Solve this differential equation exactly 3 Choose any given numerical method use it in its entirety to reduce the differential equation to difference equations and by means of operational techniques solve the latter exactly 4 Study and compare the results of 2 and 3 Conceptually there is nothing new in this procedure but the particular development presented in this report does not appear to have been carried out before Another purpose is to use the procedure just described to analyze a variety of numerical methods ranging from classical predictor corrector systems to Runge Kutta techniques and including various combinations of the two

**Numerical Solution of Differential Equations** S. I. Kang, James B. Cheek, 1972 *Numerical Integration of Differential Equations and Large Linear Systems* J. Hinze, 2006-11-15 Numerical Integration of Differential Equations Albert A. Bennett, William E. Milne, Harry Bateman, 1956 Numerical Integration of Differential Equations and Large Linear Systems J. Hinze, 2014-01-15 **Numerical Methods for Initial Value Problems in Ordinary Differential Equations** Simeon Ola Fatunla, 2014-05-10 Numerical Method for Initial Value Problems in Ordinary Differential Equations deals with numerical treatment of special differential equations stiff stiff oscillatory singular and discontinuous initial value problems characterized by large Lipschitz constants The book reviews the difference operators the theory of interpolation first integral mean value theorem and numerical integration algorithms The text explains the theory of one step methods the Euler scheme the inverse Euler scheme and also Richardson's extrapolation The book discusses the general theory of Runge Kutta processes including the error estimation and stepsize selection of the R K process The text evaluates the different linear multistep methods such as the explicit linear multistep methods Adams Bashforth 1883 the implicit linear multistep methods Adams Moulton scheme 1926 and the general theory of linear multistep methods The book also reviews the existing

stiff codes based on the implicit semi implicit singly diagonally implicit Runge Kutta schemes the backward differentiation formulas the second derivative formulas as well as the related extrapolation processes The text is intended for undergraduates in mathematics computer science or engineering courses and for postgraduate students or researchers in related disciplines [Numerical Integration of Differential Equations and Large Linear Systems](#) ,1980 *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 [Applying Integrals of Motion to the Numerical Solution of Differential Equations](#) Donald J. Jezewski,1980 **Numerical Integration of Stochastic Differential Equations** G.N. Milstein,2013-03-09 This book is devoted to mean square and weak approximations of solutions of stochastic differential equations SDE These approximations represent two fundamental aspects in the contemporary theory of SDE Firstly the construction of numerical methods for such systems is important as the solutions provided serve as characteristics for a number of mathematical physics problems Secondly the employment of probability representations together with a Monte Carlo method allows us to reduce the solution of complex multidimensional problems of mathematical physics to the integration of stochastic equations Along with a general theory of numerical integrations of such systems both in the mean square and the weak sense a number of concrete and sufficiently constructive numerical schemes are considered Various applications and particularly the approximate calculation of Wiener integrals are also dealt with This book is of interest to graduate students in the mathematical physical and engineering sciences and to specialists whose work involves differential equations mathematical physics numerical mathematics the theory of random processes estimation and control theory [Numerical Solution of Differential Equations](#) William Edmund Milne,1970 [A Concise Introduction to Geometric Numerical Integration](#) Sergio Blanes,Fernando Casas,2017-11-22 Discover How Geometric Integrators Preserve the Main

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*Numerical Integration of Differential Equations Occurring in Two-point Boundary Value Problems* Rodger Bruce Jackson, 1979 An accurate procedure is described for numerically solving two point boundary value problems which contain growing solutions The procedure involves the process of reducing the order of a differential equation when one solution is known Two applications of the procedure are given a fourth order differential equation with two growing solutions and a system of eighth order differential equations of motion for a hemispherical shell In both examples before the procedure is started the equations are rewritten as a system of first order differential equations It was found that when solving two point boundary value problems by the reduction of order method first order differential equations were generally easier to work with than higher order differential equations For both applications a computer program was developed to solve the system of differential equations Author [Numerical integration of differential equations: report of Committee...](#) National Research Council (U.S.). Committee on Numerical Integration, Albert Arnold Bennett, **Numerical Methods for Delay Differential Equations** Alfredo Bellen, Marino Zennaro, 2013-01-10 This unique book describes analyses and improves various approaches and techniques for the numerical solution of delay differential equations It includes a list of available codes and also aids the reader in writing his or her own

**A Concise Introduction to Geometric Numerical Integration** Sergio Blanes, Fernando Casas, 2025-11-19 This book is highly recommended for graduate students postgraduate researchers and researchers interested in beginning study in the

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