Numerical Solution of Initial-Value Problems in Differential-Algebraic Equations

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R. Petzold, 1996-01-01 This book describes some of the places where differential algebraic equations DAE s occur 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 found via www springer com Numerical Solution of Initial-value Problems in Differential-algebraic Equations Kathryn Eleda Brenan, Stephen La Vern Campbell, Linda Ruth Petzold, 1989 **Numerical Solution of Ordinary Differential Equations** L.F. Shampine, 1994-03-01 This book is an introduction to the numerical solution of the initial value problem for a system of ordinary differential equations ODEs It describes how typical problems can be formulated in a way that permits their solution with standard codes 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

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Solution of Ordinary and Partial Differential Equations Granville Sewell, 1988 Numerical Solution of Initial-value Problems for Ordinary Differential Equations Using Taylor Series with Recursively Defined Coefficients Raymond E. Flanery Numerical Solutions of Initial Value Problems Using Mathematica Sujaul Chowdhury, Ponkog Kumar Das, 2018-06-06 The book contains a detailed account of numerical solutions of differential equations of elementary problems of Physics using Euler and 2nd order Runge Kutta methods and Mathematica 6 0 The problems are motion under constant force free fall motion under Hooke's law force simple harmonic motion under combination of Hooke's law force and a velocity dependent damping force damped harmonic motion and radioactive decay law Also included are uses of Mathematica in dealing with complex numbers in solving system of linear equations in carrying out differentiation and integration and in dealing with matrices Advanced Engineering Mathematics Dennis G. Zill, Michael R. Cullen, 2006 Thoroughly Updated Zill S Advanced Engineering Mathematics Third Edition Is A Compendium Of Many Mathematical Topics For Students Planning A Career In Engineering Or The Sciences A Key Strength Of This Text Is Zill S Emphasis On Differential Equations As Mathematical Models Discussing The Constructs And Pitfalls Of Each The Third Edition Is Comprehensive Yet Flexible To Meet The Unique Needs Of Various Course Offerings Ranging From Ordinary Differential Equations To Vector Calculus Numerous New Projects Contributed By Esteemed Mathematicians Have Been Added Key Features O The Entire Text Has Been Modernized To Prepare Engineers And Scientists With The Mathematical Skills Required To Meet Current Technological Challenges O The New Larger Trim Size And 2 Color Design Make The Text A Pleasure To Read And Learn From O Numerous NEW Engineering And Science Projects Contributed By Top Mathematicians Have Been Added And Are Tied To Key Mathematical Topics In The Text O Divided Into Five Major Parts The Text S Flexibility Allows Instructors To Customize The Text To Fit Their Needs The First Eight Chapters Are Ideal For A Complete Short Course In Ordinary Differential Equations O The Gram Schmidt Orthogonalization Process Has Been Added In Chapter 7 And Is Used In Subsequent Chapters O All Figures Now Have Explanatory Captions Supplements O Complete Instructor S Solutions Includes All Solutions To The Exercises Found In The Text Powerpoint Lecture Slides And Additional Instructor S Resources Are Available Online O Student Solutions To Accompany Advanced Engineering Mathematics Third Edition This Student Supplement Contains The Answers To Every Third Problem In The Textbook Allowing Students To Assess Their Progress And Review Key Ideas And Concepts Discussed Throughout The Text ISBN 0 7637 4095 0

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