

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).¹

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.

¹Historically, 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 Equations

T. E. Hull



Numerical Integration Of Differential Equations:

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 Numerical Integration of Differential Equations Albert A. Bennett, William E. Milne, Harry Bateman, 1956 *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 Integration of Differential Equations and Large Linear Systems* J. Hinze, 2006-11-15 **Numerical Integration of Differential Equations** Asha G. Shankar, 1994 **Numerical Integration of Differential Equations and Large Linear Systems**, 1980 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** J. Hinze, 2014-01-15

Numerical integration of differential equations Albert Arnold Bennett, National Research Council (U.S.). Committee on Numerical Integration, 1996 **Applying Integrals of Motion to the Numerical Solution of Differential Equations** Donald J. Jezewski, 1980 *A Concise Introduction to Geometric Numerical Integration* Sergio Blanes, Fernando Casas, 2017-11-22 Discover How Geometric Integrators Preserve the Main Qualitative Properties of Continuous Dynamical Systems A Concise Introduction to Geometric Numerical Integration presents the main themes techniques and applications of geometric integrators for researchers in mathematics physics astronomy and chemistry who are already familiar with numerical tools for solving differential equations It also offers a bridge from traditional training in the numerical analysis of differential equations to understanding recent advanced research literature on numerical geometric integration The book first examines high order classical integration methods from the structure preservation point of view It then illustrates how to construct high order integrators via the composition of basic low order methods and analyzes the idea of splitting It next reviews symplectic integrators constructed directly from the theory of generating functions as well as the important category of variational integrators The authors also explain the relationship between the preservation of the geometric properties of a numerical method and the observed favorable error propagation in long time integration The book concludes with an analysis of the applicability of splitting and composition methods to certain classes of partial differential equations such as the Schrödinger equation and other evolution equations The motivation of geometric numerical integration is not only to develop numerical methods with improved qualitative behavior but also to provide more accurate long time integration results than those obtained by general purpose algorithms Accessible to researchers and post graduate students from diverse backgrounds this introductory book gets readers up to speed on the ideas methods and applications of this field Readers can reproduce the figures and results given in the text using the MATLAB programs and model files available online

Numerical integration of differential equations: report of Committee... National Research Council (U.S.). Committee on Numerical Integration, Albert Arnold Bennett, *Numerical Integration of Asymptotic Solutions of Ordinary Differential Equations* Gaylen A. Thurston, 1989 **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 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 *The Numerical Integration of Ordinary, Differential Equations* T. E. Hull,1966 **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 field of geometric numerical integration Mathematical Reviews A Concise Introduction to Geometric Numerical Integration Second Edition presents the main themes techniques and applications of geometric integrators for researchers in mathematics physics astronomy and chemistry who are already familiar with numerical tools for solving differential equations It also offers a bridge from traditional training in the numerical analysis of differential equations to understanding recent advanced research literature on numerical geometric integration Accessible to researchers and post graduate students from diverse backgrounds this introductory book gets readers up to speed on the most significant ideas methods and applications Readers can reproduce the figures and results given in the text using the MATLAB programs and model files available online New to the second edition Focus on single step methods for solving differential equations Full scale rewrite of Chapter 3 with a new introduction and a more comprehensive treatment of non autonomous systems and the processing technique New section dedicated to multi product methods in Chapter 4 and a mention the class of Crouch Grossman and positivity preserving integrators A fresh introduction and a more detailed discussion of splitting and composition methods with complex coefficients in Chapter 6 A brand new Chapter 7 showcasing some compelling applications where geometric integrators are now being used Redesigned figures throughout with improved their clarity and readability The codes for

generating them are provided at the website accompanying the book New exercises as well as an enhanced list of bibliographic references

Numerical Integration of Space Fractional Partial Differential Equations Younes Salehi, William E. Schiesser, 2017-12-06 Partial differential equations PDEs are one of the most used widely forms of mathematics in science and engineering PDEs can have partial derivatives with respect to 1 an initial value variable typically time and 2 boundary value variables typically spatial variables Therefore two fractional PDEs can be considered 1 fractional in time TFPDEs and 2 fractional in space SFPDEs The two volumes are directed to the development and use of SFPDEs with the discussion divided as Vol 1 Introduction to Algorithms and Computer Coding in R Vol 2 Applications from Classical Integer PDEs Various definitions of space fractional derivatives have been proposed We focus on the Caputo derivative with occasional reference to the Riemann Liouville derivative In the second volume the emphasis is on applications of SFPDEs developed mainly through the extension of classical integer PDEs to SFPDEs The example applications are Fractional diffusion equation with Dirichlet Neumann and Robin boundary conditions Fisher Kolmogorov SFPDE Burgers SFPDE Fokker Planck SFPDE Burgers Huxley SFPDE Fitzhugh Nagumo SFPDE These SFPDEs were selected because they are integer first order in time and integer second order in space The variation in the spatial derivative from order two parabolic to order one first order hyperbolic demonstrates the effect of the spatial fractional order with 1 2 All of the example SFPDEs are one dimensional in Cartesian coordinates Extensions to higher dimensions and other coordinate systems in principle follow from the examples in this second volume The examples start with a statement of the integer PDEs that are then extended to SFPDEs The format of each chapter is the same as in the first volume The R routines can be downloaded and executed on a modest computer R is readily available from the Internet

[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

Error Estimates for the Numerical Integration of Ordinary Differential Equations, I. S. M. Lozinskii, 1962

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