The Numerical Integration of Ordinary Differential Equations†

By C. W. Gear

Abstract. Multistep methods for initial value problems are expressed in a matrix form. The application of such methods to higher-order equations is studied with the result that new techniques for both first- and higher-order equations are found. The direct approach to higher-order equations is believed to offer speed and accuracy advantages; some numerical evidence is presented. The new technique applied to first-order equations is a slight extension of the conventional multistep method and avoids the Dahlquist [2] stability theorem, that is, these new k-step methods are of order $2k$ and yet convergent. The matrix formalism introduced provides an easy mechanism for examining the equivalence of methods as introduced by Descloux [3]. It is pointed out that the new first-order method on k-steps, Adams' method on $(2k-1)$-steps and Nordsieck's [7] method with $2k$ components are equivalent to each other. In fact, all methods discussed can be placed in equivalence classes so that theorems need only be proved for one member of each class. The choice between the members of a class can be made on the basis of round-off errors and amount of computation only. Arguments are given in favor of the extension of Nordsieck's method for general use because of its speed and applicability to higher order problems directly. The theorems ensuring convergence and giving the asymptotic form of the error are stated. The proofs can be found in a cited report.

1. Introduction. This paper is concerned with the integration of initial value problems for a system of ordinary differential equations of the form

$$(1.1) \qquad y_i^{(p_i)} = f_i(x, y_1, \cdots, y_1^{(p_1-1)}, y_2, \cdots, y_s^{(p_s-1)}), \qquad i = 1, 2, \cdots, s,$$

where $y^{(k)} = d^k y/dx^k$. The motivation for the work was to try and integrate such equations directly rather than as a larger system of first-order equations. The study led to a matrix representation for multistep methods that is an extension of a similar representation due to Descloux [3]. This representation provides a unified approach to equations of all orders; it is sufficient and easier to study it in detail for first-order equations. The usual theorems of stability and convergence, etc. are stated for general higher-order systems in Section 5. The proofs can be found in Gear [5].

2. Multistep Methods. The equation $y' = f(x, y)$ is frequently integrated numerically by a predictor-corrector algorithm of the following form:

Let $x_n = x_0 + nh$ where h is the step size, and let y_n and y_n' be approximations to the values of $y(x_n)$ and $dy(x_n)/dx$ obtained in some manner. The values of y and y' at x_{n+1} are found by the sequence of steps: predictor formula

$$(2.1) \qquad y_{n+1}^{(0)} = \sum_{j=1}^{k} (\alpha_j^* y_{n-j+1} + \beta_j^* h y_{n-j+1}'),$$

Numerical Integration Of Differential Eq

G.N. Milstein

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   **Numerical Solution of Differential Equations** S. I. Kang,James B. Cheek,1972   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 and Large Linear Systems* J. Hinze,2014-01-15   Numerical Integration of Differential Equations Albert A. Bennett,William E. Milne,Harry Bateman,1956   **Numerical Integration of Differential Equations and Large Linear Systems** ,1980

   Applying Integrals of Motion to the Numerical Solution of Differential Equations Donald J. Jezewski,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 **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 andfor postgraduate students or researchers in related disciplines **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 **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 Schr dinger 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 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 *Handbook of Differential Equations* Daniel Zwillinger,1989 This book and CD ROM compile the most widely applicable methods for solving and approximating differential equations The CD ROM provides convenient access to these methods through electronic search capabilities andtogether the book and CD ROM contain numerous examples showing the methods use Topics include ordinary differential equations symplectic integration of differential equations and the use of wavelets when numerically solving differential equations For nearly every technique the book and CD ROM provide The types of equations to which the method is applicable The idea behind the method The procedure for carrying out the method At least one simple example of the method Any cautions that should be exercised Notes for more advanced users References to

the literature for more discussion or more examples including pointers to electronic resources such as URLs   *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 Integration of Asymptotic Solutions of Ordinary Differential Equations* Gaylen A. Thurston,1989   **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   *The Numerical Integration of Ordinary, Differential Equations* T. E. Hull,1966   **Numerical integration of differential equations** Albert Arnold Bennett,National Research Council (U.S.). Committee on Numerical Integration,1996

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