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# Numerical Methods for Stiff Equations and Singular Perturbation Problems



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# Numerical Methods For Stiff Equations And Singular Perturbation Problems

**A. Miranker**



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branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma coding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces

*Solving Ordinary Differential Equations II* Ernst Hairer, Gerhard Wanner, 2013-03-14 Whatever regrets may be we have done our best Sir Ernest Shackleton turning back on 9 January 1909 at 88 23 South Brahms struggled for 20 years to write his first symphony Compared to this the 10 years we have been working on these two volumes may even appear short This second volume treats stiff differential equations and differential algebraic equations It contains three chapters Chapter IV on one step Runge Kutta methods for stiff problems Chapter V on multistep methods for stiff problems and Chapter VI on singular perturbation and differential algebraic equations Each chapter is divided into sections Usually the first sections of a chapter are of an introductory nature explain numerical phenomena and exhibit numerical results Investigations of a more theoretical nature are presented in the later sections of each chapter As in Volume I the formulas theorems tables and figures are numbered consecutively in each section and indicate in addition the section number In cross references to other chapters the latin chapter number is put first References to the bibliography are again by author plus year in parentheses The bibliography again contains only those papers which are discussed in the text and is in no way meant to be complete

Numerical Methods for Singularly Perturbed Differential Equations Hans-Görg Roos, Martin Stynes, Lutz Tobiska, 2013-06-29 The analysis of singular perturbed differential equations began early in this century when approximate solutions were constructed from asymptotic expansions Preliminary attempts appear in the nineteenth century vD94 This technique has flourished since the mid 1960s Its principal ideas and methods are described in several textbooks Nevertheless asymptotic expansions may be impossible to construct or may fail to simplify the given problem then numerical approximations are often the only option The systematic study of numerical methods for singular perturbation problems started somewhat later in the 1970s While the research frontier has been steadily pushed back the exposition of new developments in the analysis of numerical methods has been neglected Perhaps the only example of a textbook that concentrates on this analysis is DMS80 which collects various results for ordinary differential equations but many methods and techniques that are relevant today especially for partial differential equations were developed after 1980 Thus contemporary researchers must comb the literature to acquaint themselves with earlier work Our purposes in writing this introductory book are twofold First we aim to present a structured account of recent ideas in the numerical analysis of singularly perturbed differential equations Second this important area has many open problems and we hope that our book will stimulate further investigations Our choice of topics is inevitably personal and

reflects our own main interests      **Singular Perturbation Methods for Ordinary Differential Equations** Robert E., Jr. O'Malley, 2012-12-06 This book results from various lectures given in recent years Early drafts were used for several single semester courses on singular perturbation methods given at Rensselaer and a more complete version was used for a one year course at the Technische Universitat Wien Some portions have been used for short lecture series at Universidad Central de Venezuela West Virginia University the University of Southern California the University of California at Davis East China Normal University the University of Texas at Arlington Universita di Padova and the University of New Hampshire among other places As a result I've obtained lots of valuable feedback from students and listeners for which I am grateful This writing continues a pattern Earlier lectures at Bell Laboratories at the University of Edinburgh and New York University and at the Australian National University led to my earlier works 1968 1974 and 1978 All seem to have been useful for the study of singular perturbations and I hope the same will be true of this monograph I've personally learned much from reading and analyzing the works of others so I would especially encourage readers to treat this book as an introduction to a diverse and exciting literature The topic coverage selected is personal and reflects my current opinions An attempt has been made to encourage a consistent method of approaching problems largely through correcting outer limits in regions of rapid change Formal proofs of correctness are not emphasized      **Singular-Perturbation Theory** Donald R. Smith, 1985-08-30 Introduction to singular perturbation problems Since the nature of the nonuniformity can vary from case to case the author considers and solves a variety of problems mostly for ordinary differential equations      Singular Perturbation Methodology in Control Systems Desineni S. Naidu, 1988 This book presents the twin topics of singular perturbation methods and time scale analysis to problems in systems and control The heart of the book is the singularly perturbed optimal control systems which are notorious for demanding excessive computational costs The book addresses both continuous control systems described by differential equations and discrete control systems characterised by difference equations      *Ill-Posed Problems: Theory and Applications* A. Bakushinsky, A. Goncharsky, 2012-12-06 Recent years have been characterized by the increasing amount of publications in the field of so called ill posed problems This is easily understandable because we observe the rapid progress of a relatively young branch of mathematics of which the first results date back to about 30 years ago By now impressive results have been achieved both in the theory of solving ill posed problems and in the applications of algorithms using modern computers To mention just one field one can name the computer tomography which could not possibly have been developed without modern tools for solving ill posed problems When writing this book the authors tried to define the place and role of ill posed problems in modern mathematics In a few words we define the theory of ill posed problems as the theory of approximating functions with approximately given arguments in functional spaces The difference between well posed and ill posed problems is concerned with the fact that the latter are associated with discontinuous functions This approach is followed by the authors throughout the whole book We hope that the theoretical

results will be of interest to researchers working in approximation theory and functional analysis As for particular algorithms for solving ill posed problems the authors paid general attention to the principles of constructing such algorithms as the methods for approximating discontinuous functions with approximately specified arguments In this way it proved possible to define the limits of applicability of regularization techniques

*Nonlinear Hyperbolic Problems: Theoretical, Applied, and*

*Computational Aspects* Andrea Donato, Francesco Oliveri, 2013-03-08

**Historical Developments in Singular Perturbations** Robert E. O'Malley, 2014-11-19 This engaging text describes the development of singular perturbations

including its history accumulating literature and its current status While the approach of the text is sophisticated the literature is accessible to a broad audience A particularly valuable bonus are the historical remarks These remarks are found throughout the manuscript They demonstrate the growth of mathematical thinking on this topic by engineers and mathematicians The book focuses on detailing how the various methods are to be applied These are illustrated by a number and variety of examples Readers are expected to have a working knowledge of elementary ordinary differential equations including some familiarity with power series techniques and of some advanced calculus Dr O Malley has written a number of books on singular perturbations This book has developed from many of his works in the field of perturbation theory

Software Prototyping in Data and Knowledge Engineering G. Guida, G. Lamperti, Marina Zanella, 2013-03-07 This

monograph describes an innovative prototyping framework for data and knowledge intensive systems The proposed approach will prove especially useful for advanced and research oriented projects that aim to develop a traditional database perspective into fully fledged advanced database approaches and knowledge engineering technologies The book is organised in two parts The first part comprising chapters 1 to 4 provides an introduction to the concept of prototyping to database and knowledge based technologies and to the main issues involved in the integration of data and knowledge engineering The second part comprising chapters 5 to 12 illustrates the proposed approach in technical detail Audience This volume will be of interest to researchers in the field of databases and knowledge engineering in general and for software designers and knowledge engineers who aim to expand their expertise in data and knowledge intensive systems

**Optimal Control Of Singularly Perturbed Linear Systems And Applications** Zoran Gajic, 2001-01-04 Highlights the Hamiltonian approach to singularly perturbed linear optimal control systems Develops parallel algorithms in independent slow and fast time scales for solving various optimal linear control and filtering problems in standard and nonstandard singularly perturbed systems continuous and discrete time deterministic and stochastic mul

Recent Advances in the Aerospace Sciences Corrado

Caschi, 2012-12-06 This volume published in honor of Prof Luigi Crocco appears when Luigi Crocco celebrates his 75th birthday of a life devoted to study research and teaching The events in his life and World War II forced Luigi Crocco as well as other Italian scientists to look to foreign countries for the calm haven so vital to study This notwithstanding his scientific activity was never interrupted and this volume is an acknowledgment of scientists and researchers to his work and life

Prefazione Questo volume in onore del prof ing Luigi Crocco vede la luce quando Luigi Crocco compie i 75 anni di una vita dedicata allo studio alla ricerca e all insegnamento a Le vicende della vita ed anche della 2 guerra mondiale hanno costretto Luigi Crocco come altri scienziati italiani a dover cercare in altri Paesi quella serenità necessaria per dedicarsi allo studio Ma la sua attività scientifica non ha avuto interruzioni e questo volume essere la testimonianza di studiosi e di ricercatori alla sua opera e alla sua vita

**Multiphysics Simulation by Design for Electrical Machines, Power Electronics and Drives** Marius Rosu, Ping Zhou, Dingsheng Lin, Dan M. Ionel, Mircea Popescu, Frede Blaabjerg, Vandana Rallabandi, David Staton, 2017-12-18 Presents applied theory and advanced simulation techniques for electric machines and drives This book combines the knowledge of experts from both academia and the software industry to present theories of multiphysics simulation by design for electrical machines power electronics and drives The comprehensive design approach described within supports new applications required by technologies sustaining high drive efficiency The highlighted framework considers the electric machine at the heart of the entire electric drive The book also emphasizes the simulation by design concept a concept that frames the entire highlighted design methodology which is described and illustrated by various advanced simulation technologies Multiphysics Simulation by Design for Electrical Machines Power Electronics and Drives begins with the basics of electrical machine design and manufacturing tolerances It also discusses fundamental aspects of the state of the art design process and includes examples from industrial practice It explains FEM based analysis techniques for electrical machine design providing details on how it can be employed in ANSYS Maxwell software In addition the book covers advanced magnetic material modeling capabilities employed in numerical computation thermal analysis automated optimization for electric machines and power electronics and drive systems This valuable resource Delivers the multi physics know how based on practical electric machine design methodologies Provides an extensive overview of electric machine design optimization and its integration with power electronics and drives Incorporates case studies from industrial practice and research and development projects Multiphysics Simulation by Design for Electrical Machines Power Electronics and Drives is an incredibly helpful book for design engineers application and system engineers and technical professionals It will also benefit graduate engineering students with a strong interest in electric machines and drives

**Analyzing Multiscale Phenomena Using Singular Perturbation Methods** Jane Cronin, 1999 To understand multiscale phenomena it is essential to employ asymptotic methods to construct approximate solutions and to design effective computational algorithms This volume consists of articles based on the AMS Short Course in Singular Perturbations held at the annual Joint Mathematics Meetings in Baltimore MD Leading experts discussed the following topics which they expand upon in the book boundary layer theory matched expansions multiple scales geometric theory computational techniques and applications in physiology and dynamic metastability Readers will find that this text offers an up to date survey of this important field with numerous references to the current literature both pure and applied

**Analysis and Simulation of Chaotic Systems** Frank C.

Hoppensteadt, 2013-03-09 Analysis and Simulation of Chaotic Systems is a text designed to be used at the graduate level in applied mathematics for students from mathematics engineering physics chemistry and biology The book can be used as a stand alone text for a full year course or it can be heavily supplemented with material of more mathematical more engineering or more scientific nature Computations and computer simulations are used throughout this text to illustrate phenomena discussed and to supply readers with probes to use on new problems *Regularization of Ill-Posed Problems by Iteration Methods* S.F. Gilyazov, N.L. Gol'dman, 2013-04-17 Iteration regularization i.e. utilization of iteration methods of any form for the stable approximate solution of ill posed problems is one of the most important but still insufficiently developed topics of the new theory of ill posed problems In this monograph a general approach to the justification of iteration regularization algorithms is developed which allows us to consider linear and nonlinear methods from unified positions Regularization algorithms are the classical iterative methods steepest descent methods conjugate direction methods gradient projection methods etc complemented by the stopping rule depending on level of errors in input data They are investigated for solving linear and nonlinear operator equations in Hilbert spaces Great attention is given to the choice of iteration index as the regularization parameter and to estimates of errors of approximate solutions Stabilizing properties such as smoothness and shape constraints imposed on the solution are used On the basis of these investigations we propose and establish efficient regularization algorithms for stable numerical solution of a wide class of ill posed problems In particular descriptive regularization algorithms utilizing a priori information about the qualitative behavior of the sought solution and ensuring a substantial saving in computational costs are considered for model and applied problems in nonlinear thermophysics The results of calculations for important applications in various technical fields a continuous casting the treatment of materials and perfection of heat protective systems using laser and composite technologies are given

Reviews in Numerical Analysis, 1980-86, 1987 These five volumes bring together a wealth of bibliographic information in the area of numerical analysis Containing over 17 600 reviews of articles books and conference proceedings these volumes represent all the numerical analysis entries that appeared in Mathematical Reviews between 1980 and 1986 Author and key indexes appear at the end of volume 5

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