



Numerical Solution of Boundary Value Problems for Ordinary Differential Equations



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In Applied Mathematics

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Numerical Solution of Boundary Value Problems for Ordinary Differential Equations Uri M. Ascher, Robert M. M. Mattheij, Robert D. Russell, 1988-01-01 This book is the most comprehensive up to date account of the popular numerical methods for solving boundary value problems in ordinary differential equations It aims at a thorough understanding of the field by giving an in depth analysis of the numerical methods by using decoupling principles Numerous exercises and real world examples are used throughout to demonstrate the methods and the theory Although first published in 1988 this republication remains the most comprehensive theoretical coverage of the subject matter not available elsewhere in one volume Many problems arising in a wide variety of application areas give rise to mathematical models which form boundary value problems for ordinary differential equations These problems rarely have a closed form solution and computer simulation is typically used to obtain their approximate solution This book discusses methods to carry out such computer simulations in a robust efficient and reliable manner

Numerical Solutions of Boundary Value Problems for Ordinary Differential Equations A.K. Aziz, 2014-05-10 Numerical Solutions of Boundary Value Problems for Ordinary Differential Equations covers the proceedings of the 1974 Symposium by the same title held at the University of Maryland Baltimore County Campus This symposium aims to bring together a number of numerical analysis involved in research in both theoretical and practical aspects of this field This text is organized into three parts encompassing 15 chapters Part I reviews the initial and boundary value problems Part II explores a large number of important results of both theoretical and practical nature of the field including discussions of the smooth and local interpolant with small K th derivative the occurrence and solution of boundary value reaction systems the posteriori error estimates and boundary problem solvers for first order systems based on deferred corrections Part III highlights the practical applications of the boundary value problems specifically a high order finite difference method for the solution of two point boundary value problems on a uniform mesh This book will prove useful to mathematicians engineers and physicists

Practical Bifurcation and Stability Analysis Rüdiger U. Seydel, 2009-11-27 Fifteen years have elapsed after the second edition of Practical Bifurcation and Stability Analysis was published During that time period the field of computational bifurcation has become mature Today bifurcation mechanisms are widely accepted as decisive phenomena for explaining and understanding stability and structural change Along with the high level of sophistication that bifurcation analysis has reached the research on basic computational bifurcation algorithms is essentially completed at least in ordinary differential equations The focus has been shifting from mathematical foundations towards applications The evolution from equilibrium to chaos has become commonplace and is no longer at the cutting edge of innovation But the corresponding methods of practical bifurcation and stability analysis remain indispensable instruments in all applications of mathematics This constant need for practical bifurcation and stability analysis has stimulated an effort to maintain this book on a present day level The author's endeavor has resulted in this third edition It

is based on more than three decades of practical experience with the subject and on many courses given at several universities

Quasilinearization And The Identification Problem Richard Bellman, Robert Roth, 1983-08-01 This volume presents an overview of the techniques of quasilinearization as they are applied to the problem of system identification The quasilinear technique has inherent advantages in establishing the intricate interrelationships which exist in complex physical systems Several advanced topics which are central to the quasilinear technique are discussed in this book Problems on orbit determination estimation of chemical rate constants complex biomechanics of systems and analytical medicine are investigated to demonstrate the power of the quasilinear method The reader will have a good idea of the wide range and complexity of problems which can be solved

Numerical Solution of Two Point Boundary Value Problems Herbert B. Keller, 1976-01-01 Lectures on a unified theory of and practical procedures for the numerical solution of very general classes of linear and nonlinear two point boundary value problems

Quasilinearization and Invariant Imbedding E. Stanley Lee, 2016-06-04 Mathematics in Science and Engineering Volume 41 Quasilinearization and Invariant Imbedding presents a study on the use of two concepts for obtaining numerical solutions of boundary value problems quasilinearization and invariant imbedding This book emphasizes that the invariant imbedding approach reformulates the original boundary value problem into an initial value problem by introducing new variables or parameters while the quasilinearization technique represents an iterative approach combined with linear approximations This volume focuses on analytical aspects that are concerned with actual convergence rates and computational requirements considering various efficient algorithms that are suited for various types of boundary value problems This publication is a good reference for chemical and control engineers and scientists interested in obtaining numerical solutions of boundary value problems in their particular fields

Finite Element Analysis of Acoustic Scattering Frank Ihlenburg, 2006-03-29 A cognitive journey towards the reliable simulation of scattering problems using finite element methods with the pre asymptotic analysis of Galerkin FEM for the Helmholtz equation with moderate and large wave number forming the core of this book Starting from the basic physical assumptions the author methodically develops both the strong and weak forms of the governing equations while the main chapter on finite element analysis is preceded by a systematic treatment of Galerkin methods for indefinite sesquilinear forms In the final chapter three dimensional computational simulations are presented and compared with experimental data The author also includes broad reference material on numerical methods for the Helmholtz equation in unbounded domains including Dirichlet to Neumann methods absorbing boundary conditions infinite elements and the perfectly matched layer A self contained and easily readable work

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