# Numerical Methods for Differential Equations and Applications

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#### Abstract

This paper surveys a number of aspects of namerical methods for ordinary differential equations. The discussion includes the method of Euler and introduces Runge-Kutta methods and linear multistep methods as generalizations of Euler. Stability considerations arising from stiffness lead to a discussion of implicit methods and implementation issues. To the extent possible within this short survey, numerical methods are looked at in the context of problems arising in practical applications.

#### 1 Introduction

Differential equations play a role in the modelling of almost every scientific discipline. However, it is relatively rare for a differential equation to have a solution that can be written in terms of elementary functions. Usually, the only information about the solution is that it is known to exist and to be unique, on theoretical grounds, and that it can be approximated more or less accurately using computational techniques. In this review paper, we will consider some aspects of numerical methods for the solution of initial value problems in systems of ordinary differential equations. There are two standard forms for expressing such problems. The first of these is

$$y'(x) = f(x, y(x)), y(x_0) = y_0.$$
 (1)

Here the solution y is assumed to be a differentiable function on an interval  $[x_0, \overline{x}]$  to a finite dimensional Euclidean space  $\mathbb{R}^N$ . The formulation (1) is very general and includes, for example, second and higher order differential equations; these are easily recast in this way. By introducing an additional variable, if necessary, which always remains exactly equal to x, it is possible to reformulate the general problem as an 'autonomous' system of equations. This is the second standard form.

$$y'(x) = f(y(x)), y(x_0) = y_0.$$
 (2)

Computer software for solving ordinary differential equations exists for both formulations and there is no advantage to either, except that many problems are most naturally expressed in the non-autonomous form (1) rather than autonomous form (2). However, for many theoretical investigations, the autonomous form is to be preferred. We will see an example of this in Section 3

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