Scientific Computing

Numerical Solution Of Ordinary Differential Equations - Further Analysis

Scientific Computing With Ordinary Differential Equations

Lennart Edsberg

Scientific Computing With Ordinary Differential Equations:

   Scientific Computing with Ordinary Differential Equations Peter Deuflhard,Folkmar Bornemann,2002-07-09 Well known authors Includes topics and results that have previously not been covered in a book Uses many interesting examples from science and engineering Contains numerous homework exercises Scientific computing is a hot and topical area   *Scientific Computing with Mathematica®* Addolorata Marasco,Antonio Romano,2001-08-09 CD ROM includes Mathematica files ODE m and 11 notebooks Chapter1 nb Chapter10 nb and Package nb   **Random Differential Equations in Scientific Computing** Tobias Neckel,Florian Rupp,2013-12-17 This book is a holistic and self contained treatment of the analysis and numerics of random differential equations from a problem centred point of view An interdisciplinary approach is applied by considering state of the art concepts of both dynamical systems and scientific computing The red line pervading this book is the two fold reduction of a random partial differential equation disturbed by some external force as present in many important applications in science and engineering First the random partial differential equation is reduced to a set of random ordinary differential equations in the spirit of the method of lines These are then further reduced to a family of deterministic ordinary differential equations The monograph will be of benefit not only to mathematicians but can also be used for interdisciplinary courses in informatics and engineering   Scientific Computing and Differential Equations: An Introduction to Numerical Methods Gene H. Golub,James M. Ortega,1991-09 Scientific Computing and Differential Equations An Introduction to Numerical Methods is an excellent complement to Introduction to Numerical Methods by Ortega and Poole The book emphasizes the importance of solving differential equations on a computer which comprises a large part of what has come to be called scientific computing It reviews modern scientific computing outlines its applications and places the subject in a larger context This book is appropriate for upper undergraduate courses in mathematics electrical engineering and computer science it is also well suited to serve as a textbook for numerical differential equations courses at the graduate level An introductory chapter gives an overview of scientific computing indicating its important role in solving differential equations and placing the subject in the larger environment Contains an introduction to numerical methods for both ordinary and partial differential equations Concentrates on ordinary differential equations especially boundary value problems Contains most of the main topics for a first course in numerical methods and can serve as a text for this course Uses material for junior senior level undergraduate courses in math and computer science plus material for numerical differential equations courses for engineering science students at the graduate level   *Scientific Computing and Differential Equations* Gene H. Golub,James M. Ortega,2014-06-28 Scientific Computing and Differential Equations An Introduction to Numerical Methods is an excellent complement to Introduction to Numerical Methods by Ortega and Poole The book emphasizes the importance of solving differential equations on a computer which comprises a large part of what has come to be called scientific computing It reviews modern scientific computing outlines its applications and places the subject in a larger context This book is

appropriate for upper undergraduate courses in mathematics electrical engineering and computer science it is also well suited to serve as a textbook for numerical differential equations courses at the graduate level An introductory chapter gives an overview of scientific computing indicating its important role in solving differential equations and placing the subject in the larger environment Contains an introduction to numerical methods for both ordinary and partial differential equations Concentrates on ordinary differential equations especially boundary value problems Contains most of the main topics for a first course in numerical methods and can serve as a text for this course Uses material for junior senior level undergraduate courses in math and computer science plus material for numerical differential equations courses for engineering science students at the graduate level   Scientific Computing with Mathematica® Addolorata Marasco,Antonio Romano,2013-04-19 Many interesting behaviors of real physical biological economical and chemical systems can be described by ordinary differential equations ODEs Scientific Computing with Mathematica for Ordinary Differential Equations provides a general framework useful for the applications on the conceptual aspects of the theory of ODEs as well as a sophisticated use of Mathematica software for the solutions of problems related to ODEs In particular a chapter is devoted to the use ODEs and Mathematica in the Dynamics of rigid bodies Mathematical methods and scientific computation are dealt with jointly to supply a unified presentation The main problems of ordinary differential equations such as phase portrait approximate solutions periodic orbits stability bifurcation and boundary problems are covered in an integrated fashion with numerous worked examples and computer program demonstrations using Mathematica Topics and Features Explains how to use the Mathematica package ODE m to support qualitative and quantitative problem solving End of chapter exercise sets incorporating the use of Mathematica programs Detailed description and explanation of the mathematical procedures underlying the programs written in Mathematica Appendix describing the use of ten notebooks to guide the reader through all the exercises This book is an essential text reference for students graduates and practitioners in applied mathematics and engineering interested in ODE s problems in both the qualitative and quantitative description of solutions with the Mathematica program It is also suitable as a self   **Scientific Computing with Ordinary Differential Equations** Peter Deuflhard,Folkmar Bornemann,2012-12-06 Mathematics is playing an ever more important role in the physical and biological sciences provoking a blurring of boundaries between scientific disciplines and a resurgence of interest in the modern as well as the classical techniques of applied mathematics This renewal of interest both in re search and teaching has led to the establishment of the series Texts in Applied Mathematics TAM The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques such as numeri cal and symbolic computer systems dynamical systems and chaos mix with and reinforce the traditional methods of applied mathematics Thus the purpose of this textbook series is to meet the current and future needs of these advances and to encourage the teaching of new courses TAM will publish textbooks suitable for use in advanced undergraduate and

beginning graduate courses and will complement the Applied Mathe matical Sciences AMS series which will focus on advanced textbooks and research level monographs **Scientific Computing with Case Studies** Dianne P. O'Leary,2009-03-19 This book is a practical guide to the numerical solution of linear and nonlinear equations differential equations optimization problems and eigenvalue problems It treats standard problems and introduces important variants such as sparse systems differential algebraic equations constrained optimization Monte Carlo simulations and parametric studies Stability and error analysis are emphasized and the Matlab algorithms are grounded in sound principles of software design and understanding of machine arithmetic and memory management Nineteen case studies provide experience in mathematical modeling and algorithm design motivated by problems in physics engineering epidemiology chemistry and biology The topics included go well beyond the standard first course syllabus introducing important problems such as differential algebraic equations and conic optimization problems and important solution techniques such as continuation methods The case studies cover a wide variety of fascinating applications from modeling the spread of an epidemic to determining truss configurations **Numerical Methods and Scientific Computing** Norbert Köckler,2023 The text covers the entire range of numerical mathematics from linear equations to ordinary differential equations with short sections on the calculus of errors and partial differential equations It attempts to give a unified approach to theory algorithms applications and software use *Random Differential Equations in Scientific Computing* Tobias Neckel,Florian Rupp,2013 This book is a holistic and self contained treatment of the analysis and numerics of random differential equations from a problem centered point of view We take an interdisciplinary approach by considering state of the art concepts of both dynamical systems and scientific computing The areas covered here are of importance for interdisciplinary courses in informatics engineering and mathematics From a methodological point of view the red line pervading this book is the two fold reduction of a random partial differential equation disturbed by some external force as present in many important applications in science and engineering Preface pages iii iv Modelling with Ordinary Differential Equations Alfio Borzì,2022-06 Modelling with Ordinary Differential Equations A Comprehensive Approach aims to provide a broad and self contained introduction to the mathematical tools necessary to investigate and apply ODE models The book starts by establishing the existence of solutions in various settings and analysing their stability properties The next step is to illustrate modelling issues arising in the calculus of variation and optimal control theory that are of interest in many applications This discussion is continued with an introduction to inverse problems governed by ODE models and to differential games The book is completed with an illustration of stochastic differential equations and the development of neural networks to solve ODE systems Many numerical methods are presented to solve the classes of problems discussed in this book Features Provides insight into rigorous mathematical issues concerning various topics while discussing many different models of interest in different disciplines biology chemistry economics medicine physics social sciences etc Suitable for undergraduate and

graduate students and as an introduction for researchers in engineering and the sciences Accompanied by codes which allow the reader to apply the numerical methods discussed in this book in those cases where analytical solutions are not available

Numerical Methods and Scientific Computing Norbert Köckler,1994 This introduction to software packages is written specifically for scientists and engineers who write programmes to get numerical results It covers the whole range of numerical mathematics from linear equations to ordinary differential equations with short sections on the calculus of error and partial differential equations As it aims to give a unified approach to theory alogorithms applications and the use of software the emphasis is on examples and applications rather than proofs This book is appearing at the same time as PAN software that contains all the programs described in the book and additional useful software such as help systems and utility tools as well as an enlarged hypertext version of the text   Introduction to Computation and Modeling for Differential Equations Lennart Edsberg,2015-09-16 Uses mathematical numerical and programming tools to solve differential equations for physical phenomena and engineering problems Introduction to Computation and Modeling for Differential Equations Second Edition features the essential principles and applications of problem solving across disciplines such as engineering physics and chemistry The Second Edition integrates the science of solving differential equations with mathematical numerical and programming tools specifically with methods involving ordinary differential equations numerical methods for initial value problems IVPs numerical methods for boundary value problems BVPs partial differential equations PDEs numerical methods for parabolic elliptic and hyperbolic PDEs mathematical modeling with differential equations numerical solutions and finite difference and finite element methods The author features a unique Five M approach Modeling Mathematics Methods MATLAB and Multiphysics which facilitates a thorough understanding of how models are created and preprocessed mathematically with scaling classification and approximation and also demonstrates how a problem is solved numerically using the appropriate mathematical methods With numerous real world examples to aid in the visualization of the solutions Introduction to Computation and Modeling for Differential Equations Second Edition includes New sections on topics including variational formulation the finite element method examples of discretization ansatz methods such as Galerkin s method for BVPs parabolic and elliptic PDEs and finite volume methods Numerous practical examples with applications in mechanics fluid dynamics solid mechanics chemical engineering heat conduction electromagnetic field theory and control theory some of which are solved with computer programs MATLAB and COMSOL Multiphysics Additional exercises that introduce new methods projects and problems to further illustrate possible applications A related website with select solutions to the exercises as well as the MATLAB data sets for ordinary differential equations ODEs and PDEs Introduction to Computation and Modeling for Differential Equations Second Edition is a useful textbook for upper undergraduate and graduate level courses in scientific computing differential equations ordinary differential equations partial differential equations and numerical methods The book is also an excellent self study guide for mathematics science

computer science physics and engineering students as well as an excellent reference for practitioners and consultants who use differential equations and numerical methods in everyday situations **An Invitation to Applied Mathematics** Carmen Chicone,2016-09-24 An Invitation to Applied Mathematics Differential Equations Modeling and Computation introduces the reader to the methodology of modern applied mathematics in modeling analysis and scientific computing with emphasis on the use of ordinary and partial differential equations Each topic is introduced with an attractive physical problem where a mathematical model is constructed using physical and constitutive laws arising from the conservation of mass conservation of momentum or Maxwell s electrodynamics Relevant mathematical analysis which might employ vector calculus Fourier series nonlinear ODEs bifurcation theory perturbation theory potential theory control theory or probability theory or scientific computing which might include Newton s method the method of lines finite differences finite elements finite volumes boundary elements projection methods smoothed particle hydrodynamics or Lagrangian methods is developed in context and used to make physically significant predictions The target audience is advanced undergraduates who have at least a working knowledge of vector calculus and linear ordinary differential equations or beginning graduate students Readers will gain a solid and exciting introduction to modeling mathematical analysis and computation that provides the key ideas and skills needed to enter the wider world of modern applied mathematics Presents an integrated wealth of modeling analysis and numerical methods in one volume Provides practical and comprehensible introductions to complex subjects for example conservation laws CFD SPH BEM and FEM Includes a rich set of applications with more appealing problems and projects suggested *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 **Large Scale Scientific Computing** Deuflhard,2012-12-06 In this book the new and rapidly expanding field of scientific computing is understood in a double sense as computing for scientific and engineering problems

and as the science of doing such computations Thus scientific computing touches at one side mathematical modelling in the various fields of applications and at the other side computer science As soon as the mathematical models de scribe the features of real life processes in sufficient detail the associated computations tend to be large scale As a consequence interest more and more focusses on such numerical methods that can be expected to cope with large scale computational problems Moreover given the algorithms which are known to be efficient on a tradi tional computer the question of implementation on modern supercomputers may get crucial The present book is the proceedings of a meeting on Large Scale Scientific Computing that was held a t the Oberwolfach Mathematical Institute July 14 19 1985 under the auspices of the Sonderforschungsbereich 123 of the University of Heidelberg Participants included applied scientists with computational interests numerical analysts and experts on modern parallel computers l he purpose of the meeting was to establish a common under standing of recent issues in scientific computing especially in view of large scale problems Fields of applications which have been covered included semi conductor design chemical combustion flow through porous media climatology seismology fluid dynami cs tomography rheology hydro power plant optimization subwil y control space technology   Scientific Computing Michael T. Heath,2018-11-14 This book differs from traditional numerical analysis texts in that it focuses on the motivation and ideas behind the algorithms presented rather than on detailed analyses of them It presents a broad overview of methods and software for solving mathematical problems arising in computational modeling and data analysis including proper problem formulation selection of effective solution algorithms and interpretation of results In the 20 years since its original publication the modern fundamental perspective of this book has aged well and it continues to be used in the classroom This Classics edition has been updated to include pointers to Python software and the Chebfun package expansions on barycentric formulation for Lagrange polynomial interpretation and stochastic methods and the availability of about 100 interactive educational modules that dynamically illustrate the concepts and algorithms in the book Scientific Computing An Introductory Survey Second Edition is intended as both a textbook and a reference for computationally oriented disciplines that need to solve mathematical problems   **Scientific Computing** John A. Trangenstein,2018-05-14 This is the third of three volumes providing a comprehensive presentation of the fundamentals of scientific computing This volume discusses topics that depend more on calculus than linear algebra in order to prepare the reader for solving differential equations This book and its companions show how to determine the quality of computational results and how to measure the relative efficiency of competing methods Readers learn how to determine the maximum attainable accuracy of algorithms and how to select the best method for computing problems This book also discusses programming in several languages including C Fortran and MATLAB There are 90 examples 200 exercises 36 algorithms 40 interactive JavaScript programs 91 references to software programs and 1 case study Topics are introduced with goals literature references and links to public software There are descriptions of the current algorithms in GSLIB and MATLAB

This book could be used for a second course in numerical methods for either upper level undergraduates or first year graduate students Parts of the text could be used for specialized courses such as nonlinear optimization or iterative linear algebra *Numerical Methods for Ordinary Differential Equations* David F. Griffiths,Desmond J. Higham,2010-11-11 Numerical Methods for Ordinary Differential Equations is a self contained introduction to a fundamental field of numerical analysis and scientific computation Written for undergraduate students with a mathematical background this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject It covers the topics traditionally treated in a first course but also highlights new and emerging themes Chapters are broken down into lecture sized pieces motivated and illustrated by numerous theoretical and computational examples Over 200 exercises are provided and these are starred according to their degree of difficulty Solutions to all exercises are available to authorized instructors The book covers key foundation topics o Taylor series methods o Runge Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university level calculus class is assumed although appropriate background results are also summarized in appendices A dedicated website for the book containing extra information can be found via www springer com **An Introduction to Scientific Computing** Ionut Danaila,Pascal Joly,Sidi Mahmoud Kaber,Marie Postel,2023-11-06 This book demonstrates scientific computing by presenting twelve computational projects in several disciplines including Fluid Mechanics Thermal Science Computer Aided Design Signal Processing and more Each follows typical steps of scientific computing from physical and mathematical description to numerical formulation and programming and critical discussion of results The text teaches practical methods not usually available in basic textbooks numerical checking of accuracy choice of boundary conditions effective solving of linear systems comparison to exact solutions and more The final section of each project contains the solutions to proposed exercises and guides the reader in using the MATLAB scripts available online

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