

Numerical integration for solving differential equations

After integration, it is natural to consider how to find numerical solutions to differential equations on the computer. Simple equations of motion lead to 2nd order differential equations. In the case of constant acceleration, we see that:

$$v = at + v_0, \quad (1)$$

so,

$$x = \frac{1}{2}at^2 + v_0t + x_0. \quad (2)$$

However, if the force and hence acceleration is related to the position or the velocity in any way, then we cannot just do simple integration in closed form (or at least not simple integration of the form that one typically learns in a first calculus class).¹

There are still plenty of such problems that can be solved in closed form. Let's consider two problems that come up a lot in a first classical mechanics course – the ideal spring which follows Hooke's Law, and the simple pendulum. In an introductory classical mechanics course, we will usually use the small angle approximation, and say that $\sin\theta = \theta$, which then reduces the math for a pendulum's angular motion to being basically the same as the math for a spring's linear motions. It's a pretty good approximation, but it's not quite right, and the differences are something that you could measure in a lab fairly easily.

So, the equations of motion of a pendulum are:

$$\alpha = \frac{-g}{l} \sin\theta = \frac{d\omega}{dt}, \quad (3)$$

and

$$\frac{d\theta}{dt} = \omega. \quad (4)$$

For if we make the small angle approximation that $\sin\theta = \theta$, then we get:

$$\frac{d^2\theta}{dt^2} = \frac{-g}{l} \theta, \quad (5)$$

which we can solve by inspection to give a sine wave with frequency $\sqrt{g/l}$.

If we don't make the small angle approximation, there is no closed form solution to the differential equation.

¹Historically, these problems were solved by perturbation analyses – one would solve a problem that was almost the problem that one wanted to solve, and then figure out how to make small changes to the solution based on the small deviations from the solvable problem. This kind of approach is still often useful for two purposes – (1) it can sometimes guide an efficient approach to finding the numerical solution to the problem and (2) it can sometimes produce simple formula which are approximately correct, and which can guide understanding of what really happens in a way that the outputs of a thousand computer simulations often cannot.

Numerical Integration Of Differential Equations

Victor M. Corman



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Table of Contents Numerical Integration Of Differential Equations

1. Understanding the eBook Numerical Integration Of Differential Equations
 - The Rise of Digital Reading Numerical Integration Of Differential Equations
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Integration Of Differential Equations
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Integration Of Differential Equations
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Integration Of Differential Equations
 - Personalized Recommendations
 - Numerical Integration Of Differential Equations User Reviews and Ratings
 - Numerical Integration Of Differential Equations and Bestseller Lists

5. Accessing Numerical Integration Of Differential Equations Free and Paid eBooks
 - Numerical Integration Of Differential Equations Public Domain eBooks
 - Numerical Integration Of Differential Equations eBook Subscription Services
 - Numerical Integration Of Differential Equations Budget-Friendly Options
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 - Highlighting and Note-Taking Numerical Integration Of Differential Equations
 - Interactive Elements Numerical Integration Of Differential Equations
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 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Integration Of Differential Equations
9. Balancing eBooks and Physical Books Numerical Integration Of Differential Equations
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Integration Of Differential Equations
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Integration Of Differential Equations
 - Setting Reading Goals Numerical Integration Of Differential Equations
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Integration Of Differential Equations
 - Fact-Checking eBook Content of Numerical Integration Of Differential Equations
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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