Numerical Solution of Ordinary Differential Equation

- A first order initial value problem of ODE may be written in the form

$$y'(t) = f(y,t), \qquad y(0) = y_0$$

- Example:

$$y'(t) = 3y + 5, \qquad y(0) = 1$$

$$y'(t) = ty + 1, \qquad y(0) = 0$$

- Numerical methods for ordinary differential equations calculate solution on the points, $t_n = t_{n-1} + h$ where h is the steps size

Numerical Solution Of Ordinary Differential Equations

Kendall Atkinson,Weimin Han,David E. Stewart

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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   *Numerical Methods for Ordinary Differential Equations* J. C. Butcher,2008-04-15 In recent years the study of numerical methods for solving ordinary differential equations has seen many new developments This second edition of the author s pioneering text is fully revised and updated to acknowledge many of these developments It includes a complete treatment of linear multistep methods whilst maintaining its unique and comprehensive emphasis on Runge Kutta methods and general linear methods Although the specialist topics are taken to an advanced level the entry point to the volume as a whole is not especially demanding Early chapters provide a wide ranging introduction to differential equations and difference equations together with a survey of numerical differential equation methods based on the fundamental Euler method with more sophisticated methods presented as generalizations of Euler Features of the book include Introductory work on differential and difference equations A comprehensive introduction to the theory and practice of solving ordinary differential equations numerically A detailed analysis of Runge Kutta methods and of linear multistep methods A complete study of general linear methods from both theoretical and practical points of view The latest results on practical general linear methods and their implementation A balance between informal discussion and rigorous mathematical style Examples and exercises integrated into each chapter enhancing the suitability of the book as a course text or a self study treatise Written in a lucid style by one of the worlds leading authorities on numerical methods for ordinary differential equations and drawing upon his vast experience this new edition provides an accessible and self contained introduction ideal for researchers and students following courses on numerical methods engineering and other sciences   **Numerical Solution of Ordinary Differential Equations** Kendall Atkinson,Weimin Han,David E. Stewart,2011-10-24 A concise introduction to numerical methodsand the mathematicalframework neededto understand their

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