

The Numerical Integration of Ordinary Differential Equations†

By C. W. Gear

Abstract. Multistep methods for initial value problems are expressed in a matrix form. The application of such methods to higher-order equations is studied with the result that new techniques for both first- and higher-order equations are found. The direct approach to higher-order equations is believed to offer speed and accuracy advantages; some numerical evidence is presented. The new technique applied to first-order equations is a slight extension of the conventional multistep method and avoids the Dahlquist [2] stability theorem, that is, these new k -step methods are of order $2k$ and yet convergent. The matrix formalism introduced provides an easy mechanism for examining the equivalence of methods as introduced by Descloix [3]. It is pointed out that the new first-order method on k -steps, Adams' method on $(2k - 1)$ -steps and Nordsieck's [7] method with $2k$ components are equivalent to each other. In fact, all methods discussed can be placed in equivalence classes so that theorems need only be proved for one member of each class. The choice between the members of a class can be made on the basis of round-off errors and amount of computation only. Arguments are given in favor of the extension of Nordsieck's method for general use because of its speed and applicability to higher order problems directly. The theorems ensuring convergence and giving the asymptotic form of the error are stated. The proofs can be found in a cited report.

1. Introduction. This paper is concerned with the integration of initial value problems for a system of ordinary differential equations of the form

$$(1.1) \quad y_i^{(p_i)} = f_i(x, y_1, \dots, y_1^{(p_1-1)}, y_2, \dots, y_s^{(p_s-1)}), \quad i = 1, 2, \dots, s,$$

where $y^{(k)} = d^k y / dx^k$. The motivation for the work was to try and integrate such equations directly rather than as a larger system of first-order equations. The study led to a matrix representation for multistep methods that is an extension of a similar representation due to Descloix [3]. This representation provides a unified approach to equations of all orders; it is sufficient and easier to study it in detail for first-order equations. The usual theorems of stability and convergence, etc. are stated for general higher-order systems in Section 5. The proofs can be found in Gear [5].

2. Multistep Methods. The equation $y' = f(x, y)$ is frequently integrated numerically by a predictor-corrector algorithm of the following form:

Let $x_n = x_0 + nh$ where h is the step size, and let y_n and y_n' be approximations to the values of $y(x_n)$ and $dy(x_n)/dx$ obtained in some manner. The values of y and y' at x_{n+1} are found by the sequence of steps: predictor formula

$$(2.1) \quad y_{n+1}^{(0)} = \sum_{j=1}^k (\alpha_j^* y_{n-j+1} + \beta_j^* h y'_{n-j+1}),$$

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Numerical Integration Of Differential Equations

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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
- 6. Navigating Numerical Integration Of Differential Equations eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Integration Of Differential Equations Compatibility with Devices
 - Numerical Integration Of Differential Equations Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Integration Of Differential Equations
 - Highlighting and Note-Taking Numerical Integration Of Differential Equations
 - Interactive Elements Numerical Integration Of Differential Equations
- 8. Staying Engaged with Numerical Integration Of Differential Equations
 - 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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