
Numerical Solution Of Initial Value Problems In Differential Algebraic Equations

Classics In Applied Mathematics

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Numerical Initial Value Problems in Ordinary Differential Equations

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Numerical Solutions of Initial Value Problems Using Mathematica
SIAM

/homepage/sac/cam/na2000/index.html7-Volume Set now available at special set price ! This volume contains contributions in the area of differential equations and integral equations. Many numerical methods have arisen in response to the need to solve "real-life" problems in applied mathematics, in particular problems that do not have a closed-form solution. Contributions on both initial-value problems and boundary-value problems in ordinary differential equations appear in this volume. Numerical methods for initial-value problems in ordinary differential equations fall naturally into two classes: those which use one starting value at each step (one-step methods) and those which are based on several values of the solution (multistep methods). John Butcher has supplied an expert's perspective of the development of numerical methods for ordinary differential equations in the 20th century. Rob Corless and Lawrence Shampine talk about established technology, namely software for initial-value problems using Runge-Kutta and Rosenbrock methods, with interpolants to fill in the solution between mesh-points, but the 'slant' is new - based on the question, "How should such software integrate into the current generation of Problem Solving Environments?" Natalia Borovykh and Marc Spijker study the problem of establishing upper bounds for the norm of the n th power of square matrices. The dynamical system viewpoint has been of great benefit to ODE theory and numerical methods. Related is the study of chaotic behaviour. Willy Govaerts discusses the numerical methods for the computation and continuation of equilibria and bifurcation points of equilibria of dynamical systems. Arieh Iserles and Antonella Zanna survey the construction of Runge-Kutta methods which preserve algebraic

invariant functions. Valeria Antohe and Ian Gladwell present numerical experiments on solving a Hamiltonian system of Hénon and Heiles with a symplectic and a nonsymplectic method with a variety of precisions and initial conditions. Stiff differential equations first became recognized as special during the 1950s. In 1963 two seminal publications laid to the foundations for later development: Dahlquist's paper on A-stable multistep methods and Butcher's first paper on implicit Runge-Kutta methods. Ernst Hairer and Gerhard Wanner deliver a survey which retraces the discovery of the order stars as well as the principal achievements obtained by that theory. Guido Vanden Berghe, Hans De Meyer, Marnix Van Daele and Tanja Van Hecke construct exponentially fitted Runge-Kutta methods with s stages. Differential-algebraic equations arise in control, in modelling of mechanical systems and in many other fields. Jeff Cash describes a fairly recent class of formulae for the numerical solution of initial-value problems for stiff and differential-algebraic systems. Shengtai Li and Linda Petzold describe methods and software for sensitivity analysis of solutions of DAE initial-value problems. Again in the area of differential-algebraic systems, Neil Biehn, John Betts, Stephen Campbell and William Huffman present current work on mesh adaptation for DAE two-point boundary-value problems. Contrasting approaches to the question of how good an approximation is as a solution of a given equation involve (i) attempting to estimate the actual error (i.e., the difference between the true and the approximate solutions) and (ii) attempting to estimate the defect - the amount by which the approximation fails to satisfy the given equation and any side-conditions. The paper by Wayne Enright on defect control relates to carefully analyzed techniques that have been proposed both for ordinary differential equations and for delay differential equations in which an attempt is made to control an estimate of the size of the defect. Many phenomena incorporate noise, and the numerical solution of stochastic differential equations has developed as a relatively new item of study in the area. Keven Burrage, Pamela Burrage and Taketomo Mitsui review the way

numerical methods for solving stochastic differential equations (SDE's) are constructed. One of the more recent areas to attract scrutiny has been the area of differential equations with after-effect (retarded, delay, or neutral delay differential equations) and in this volume we include a number of papers on evolutionary problems in this area. The paper of Genna Bocharov and Fathalla Rihan conveys the importance in mathematical biology of models using retarded differential equations. The contribution by Christopher Baker is intended to convey much of the background necessary for the application of numerical methods and includes some original results on stability and on the solution of approximating equations. Alfredo Bellen, Nicola Guglielmi and Marino Zennaro contribute to the analysis of stability of numerical solutions of nonlinear neutral differential equations. Koen Engelborghs, Tatyana Luzyanina, Dirk Roose, Neville Ford and Volker Wulf consider the numerics of bifurcation in delay differential equations. Evelyn Buckwar contributes a paper indicating the construction and analysis of a numerical strategy for stochastic delay differential equations (SDDEs). This volume contains contributions on both Volterra and Fredholm-type integral equations. Christopher Baker responded to a late challenge to craft a review of the theory of the basic numerics of Volterra integral and integro-differential equations. Simon Shaw and John Whiteman discuss Galerkin methods for a type of Volterra integral equation that arises in modelling viscoelasticity. A subclass of boundary-value problems for ordinary differential equation comprises eigenvalue problems such as Sturm-Liouville problems (SLP) and Schrödinger equations. Liviu Ixaru describes the advances made over the last three decades in the field of piecewise perturbation methods for the numerical solution of Sturm-Liouville problems in general and systems of Schrödinger equations in particular. Alan Andrew surveys the asymptotic correction method for regular Sturm-Liouville problems. Leon Greenberg and Marco Marletta survey methods for higher-order Sturm-Liouville problems. R. Moore in the 1960s first showed the feasibility of validated solutions of differential equations, that is,

of computing guaranteed enclosures of solutions. Boundary integral equations. Numerical solution of integral equations associated with boundary-value problems has experienced continuing interest. Peter Junghanns and Bernd Silbermann present a selection of modern results concerning the numerical analysis of one-dimensional Cauchy singular integral equations, in particular the stability of operator sequences associated with different projection methods. Johannes Elschner and Ivan Graham summarize the most important results achieved in the last years about the numerical solution of one-dimensional integral equations of Mellin type of means of projection methods and, in particular, by collocation methods. A survey of results on quadrature methods for solving boundary integral equations is presented by Andreas Rathsfield. Wolfgang Hackbusch and Boris Khoromski present a novel approach for a very efficient treatment of integral operators. Ernst Stephan examines multilevel methods for the h -, p - and hp - versions of the boundary element method, including pre-conditioning techniques. George Hsiao, Olaf Steinbach and Wolfgang Wendland analyze various boundary element methods employed in local discretization schemes.

Numerical Solution of Initial Value Problems Using A-stable Runge-Kutta Processes [microform] Springer Science & Business Media

Numerical Methods for Ordinary Differential Systems The Initial Value Problem J. D. Lambert Professor of Numerical Analysis University of Dundee Scotland In 1973 the author published a book entitled Computational Methods in Ordinary Differential Equations. Since then, there have been many new developments in this subject and the emphasis has changed substantially. This book reflects these changes; it is intended not as a revision of the earlier work but as a complete replacement for it. Although some basic material appears in both books, the treatment given here is generally different and there is very little overlap. In 1973 there were many methods competing for attention but more recently there has been increasing emphasis on just a few classes of methods for which sophisticated implementations now exist. This book places much more emphasis on such implementations—and on the important topic of stiffness—than did its predecessor. Also included are accounts of the structure of variable-step, variable-order methods, the Butcher and the Albrecht theories for Runge—Kutta methods, order stars and nonlinear stability theory.

The author has taken a middle road between analytical rigour and a purely computational approach, key results being stated as theorems but proofs being provided only where they aid the reader's understanding of the result. Numerous exercises, from the straightforward to the demanding, are included in the text. This book will appeal to advanced students and teachers of numerical analysis and to users of numerical methods who wish to understand how algorithms for ordinary differential systems work and, on occasion, fail to work.

The Numerical Solution of Initial Value Problems in Partial Differential Equations Gulf Professional Publishing

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, and for postgraduate students or researchers in related disciplines.

Stability in the Numerical Solution of Initial Value Problems in Partial Differential Equations Numerical Solution

of Initial-value Problems in Differential-algebraic Equations This book presents methods for the computational solution of differential equations, both ordinary and partial, time-dependent and steady-state. Finite difference methods are introduced and analyzed in the first four chapters, and finite element methods are studied in chapter five. A very general-purpose and widely-

used finite element program, PDE2D, which implements many of the methods studied in the earlier chapters, is presented and documented in Appendix A. The book contains the relevant theory and error analysis for most of the methods studied, but also emphasizes the practical aspects involved in implementing the methods. Students using this book will actually see and write programs (FORTRAN or MATLAB) for solving ordinary and partial differential equations, using both finite differences and finite elements. In addition, they will be able to solve very difficult partial differential equations using the software PDE2D, presented in Appendix A. PDE2D solves very general steady-state, time-dependent and eigenvalue PDE systems, in 1D intervals, general 2D regions, and a wide range of simple 3D regions.

Contents: Direct Solution of Linear Systems Initial Value Ordinary Differential Equations The Initial Value Diffusion Problem The Initial Value Transport and Wave Problems Boundary Value Problems The Finite Element Methods Appendix A — Solving PDEs with PDE2D Appendix B — The Fourier Stability Method Appendix C — MATLAB Programs Appendix D — Answers to Selected Exercises

Readership: Undergraduate, graduate students and researchers. Key Features: The discussion of stability, absolute stability and stiffness in Chapter 1 is clearer than in other texts Students will actually learn to write programs solving a range of simple PDEs using the finite element method in chapter 5 In Appendix A, students will be able to solve quite difficult PDEs, using the author's software package, PDE2D. (a free version is available which solves small to moderate sized

problems) Keywords: Differential Equations; Partial Differential Equations; Finite Element Method; Finite Difference Method; Computational Science; Numerical Analysis Reviews: "This book is very well written and it is relatively easy to read. The presentation is clear and straightforward but quite rigorous. This book is suitable for a course on the numerical solution of ODEs and PDEs problems, designed for senior level undergraduate or beginning level graduate students. The numerical techniques for solving problems presented in the book may also be useful for experienced researchers and practitioners both from universities or industry." Andrzej Icha Pomeranian Academy in Slupsk Poland *Numerical Solution of Ordinary Differential Equations* Courier Corporation

The task of numerically approximating the solution of an ordinary

differential equation initial-value problems is discussed. Two questions are considered: (1) For any given one-step method, what is the complexity of finding an approximate solution with error less than epsilon. (2) Given an infinite sequence of one-step methods of increasing order, how should the method and the step-size be picked so as to minimize the complexity of finding such an approximation. A methodology is described that handles both questions. It is found that within such a sequence of methods, the following hold under very general circumstances: For any epsilon, O

Numerical Methods for Initial Value Problems in Ordinary Differential Equations World Scientific

The book contains a detailed account of numerical solutions of differential equations of elementary problems of Physics using Euler and 2nd order Runge-Kutta methods and Mathematica 6.0. The problems are motion under constant force (free fall), motion under Hooke's law force (simple harmonic motion), motion under combination of Hooke's law force and a velocity dependent damping force (damped harmonic motion) and radioactive decay law. Also included are uses of Mathematica in dealing with complex numbers, in solving system of linear equations, in carrying out differentiation and integration, and in dealing with matrices.

Numerical Methods for Ordinary Differential Systems National Library of Canada

Introduction -- Higher order one-step methods -- Systems of equations and equations of order greater than one -- Convergence, error bounds, and error estimates for one-step methods -- The choice of step size and order -- Extrapolation methods -- Multivalued or multistep methods - introduction -- General multistep methods, order and stability -- Multivalued methods -- Existence, convergence, and error estimates for multivalued methods -- Special methods for special problems -- Choosing a method.

Numerical Solution of Initial Value Problems for Ordinary Differential Equations SIAM

This book describes some of the places where differential-algebraic equations (DAE's) occur.

Practical Aspects to the Numerical Solution of Initial Value Problems in Ordinary Differential Equations Morgan & Claypool Publishers

This book is the most comprehensive, up-to-date account of the popular numerical methods for solving boundary value problems in ordinary differential equations. It aims at a thorough understanding of the field by giving an in-depth analysis of the numerical methods by using decoupling principles. Numerous exercises and real-world examples are used throughout to demonstrate the methods and the theory. Although first published in 1988, this republication remains the most comprehensive theoretical coverage of the subject matter, not available elsewhere in one volume. Many problems, arising in a wide variety of application areas, give rise to mathematical models which form boundary value problems for ordinary differential equations. These problems rarely have a closed form solution, and computer simulation is typically used to obtain their approximate solution. This book discusses methods to carry out such computer simulations in a robust, efficient, and reliable manner.

Computational Complexity of One-Step Methods for the Numerical Solution of Initial Value Problems Chapman & Hall/CRC

Unlike most finite element books that cover time dependent processes (IVPs) in a cursory manner, *The Finite Element Method for Initial Value Problems: Mathematics and Computations* focuses on the mathematical details as well as applications of space-time coupled and space-time decoupled finite element methods for IVPs. Space-time operator classification, space-time methods of approximation, and space-time calculus of variations are used to establish unconditional stability of space-time methods during the evolution. Space-time decoupled methods are also presented with the same rigor. Stability of space-time decoupled methods, time integration of ODEs including the finite element method in time are presented in detail with applications. Modal basis, normal mode synthesis techniques, error estimation, and a posteriori error computations for space-time coupled as well as space-time decoupled methods are presented. This book is aimed at a second-semester graduate level course in FEM.

Initial Value Problems SIAM

Numerical Solution of Initial-value Problems in Differential-algebraic Equations SIAM

John Wiley & Sons

Many physical problems are most naturally described by systems

of differential and algebraic equations. This book describes some of the places where differential-algebraic equations (DAE's) occur. The basic mathematical theory for these equations is developed and numerical methods are presented and analyzed. Examples drawn from a variety of applications are used to motivate and illustrate the concepts and techniques. This classic edition, originally published in 1989, is the only general DAE book available. It not only develops guidelines for choosing different numerical methods, it is the first book to discuss DAE codes, including the popular DASSL code. An extensive discussion of backward differentiation formulas details why they have emerged as the most popular and best understood class of linear multistep methods for general DAE's. New to this edition is a chapter that brings the discussion of DAE software up to date. The objective of this monograph is to advance and consolidate the existing research results for the numerical solution of DAE's. The authors present results on the analysis of numerical methods, and also show how these results are relevant for the solution of problems from applications. They develop guidelines for problem formulation and effective use of the available mathematical software and provide extensive references for further study. *A Decision Tree for the Numerical Solution of Initial Value Ordinary Differential Equations* SIAM
Homework help! Worked-out solutions to select problems in the text.

Meeting : Selected Papers Brooks/Cole Publishing Company

This book is the most comprehensive, up-to-date account of the popular numerical methods for solving boundary value problems in ordinary differential equations. It aims at a thorough understanding of the field by giving an in-depth analysis of the numerical methods by using decoupling principles. Numerous exercises and real-world examples are used throughout to demonstrate the methods and the theory. Although first published in 1988, this republication remains the most comprehensive theoretical coverage of the subject matter, not available elsewhere in one volume. Many problems, arising in a wide variety of application areas, give rise to mathematical models which form boundary value problems for ordinary differential equations. These problems rarely have a closed form solution, and computer simulation is typically used to obtain their approximate solution. This book discusses methods to carry out

such computer simulations in a robust, efficient, and reliable manner.

Numerical Solution of Initial Value Problems Routledge

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 Wiley-Blackwell

A survey of the development, analysis, and application of numerical techniques in solving nonlinear boundary value problems, this text presents numerical analysis as a working tool for physicists and engineers. Starting with a survey of accomplishments in the field, it explores initial and boundary value problems for ordinary differential equations, linear boundary value problems, and the numerical realization of parametric studies in nonlinear boundary value problems. The authors--Milan Kubicek, Professor at the Prague Institute of

Chemical Technology, and Vladimir Hlavacek, Professor at the University of Buffalo--emphasize the description and straightforward application of numerical techniques rather than underlying theory. This approach reflects their extensive experience with the application of diverse numerical algorithms. *Numerical Solution of Initial-value Problems in Differential-algebraic Equations* CRC Press

A concise introduction to numerical methods and the mathematical framework needed to understand their performance *Numerical Solution of Ordinary Differential Equations* presents a complete and easy-to-follow introduction to classical topics in the numerical solution of ordinary differential equations. The book's approach not only explains the presented mathematics, but also helps readers understand how these numerical methods are used to solve real-world problems. Unifying perspectives are provided throughout the text, bringing together and categorizing different types of problems in order to help readers comprehend the applications of ordinary differential equations. In addition, the authors' collective academic experience ensures a coherent and accessible discussion of key topics, including: Euler's method Taylor and Runge-Kutta methods General error analysis for multistep methods Stiff differential equations Differential algebraic equations Two-point boundary value problems Volterra integral equations Each chapter features problem sets that enable readers to test and build their knowledge of the presented methods, and a related Web site features MATLAB® programs that facilitate the exploration of numerical methods in greater depth.

Detailed references outline additional literature on both analytical and numerical aspects of ordinary differential equations for further exploration of individual topics. *Numerical Solution of Ordinary Differential Equations* is an excellent textbook for courses on the numerical solution of differential equations at the upper-undergraduate and beginning graduate levels. It also serves as a valuable reference for researchers in the fields of mathematics and engineering.

Numerical Solution of Nonlinear Boundary Value Problems with

Applications Academic Press

This new work is an introduction to the numerical solution of the initial value problem for a system of ordinary differential equations. The first three chapters are general in nature, and chapters 4 through 8 derive the basic numerical methods, prove their convergence, study their stability and consider how to implement them effectively. The book focuses on the most important methods in practice and develops them fully, uses examples throughout, and emphasizes practical problem-solving methods.

The Numerical Solution of Nonlinear Stiff Initial Value Problems Prentice Hall

Introduction -- Part 1 : The single-step methods -- Generalities on the single-step methods Euler's method-Taylor's series -- Runge-Kutta method -- Relationships of the Runge-Kutta principle with the various single-step methods -- Runge-Kutta type formulas using higher order derivatives -- Part 2 : Multistep methods -- Adams method and analogues -- Different multistep formulas -- Application of the Runge-Kutta principle to the multistep methods -- Part 3 : Theoretical and practical considerations -- Theoretical considerations -- Practical considerations.

Numerical Solution of Initial-value Problems for Ordinary Differential Equations Using Taylor Series with Recursively Defined Coefficients

The book presents in comprehensive detail numerical solutions to boundary value problems of a number of non-linear differential equations. Replacing derivatives by finite difference approximations in these differential equations leads to a system of non-linear algebraic equations which we have solved using Newton's iterative method. In each case, we have also obtained Euler solutions and ascertained that the iterations converge to Euler solutions. We find that, except for the boundary values, initial values of the 1st iteration need not be anything close to the final convergent values of the numerical solution. Programs in Mathematica 6.0 were written to obtain the numerical solutions.