

Theory and practice of solving ordinary differential equations (ODEs)

Lawrence F. Shampine



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Theory And Practice Of Solving Ordinary Differential Equations Odes

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Emphasis is placed on initial value problems

Discretization in Differential Equations and Enclosures Ernst

Adams,1987 **Random Ordinary Differential Equations and Their Numerical Solution** Xiaoying Han,Peter E.

Kloeden,2017-10-25 This book is intended to make recent results on the derivation of higher order numerical schemes for random ordinary differential equations RODEs available to a broader readership and to familiarize readers with RODEs themselves as well as the closely associated theory of random dynamical systems In addition it demonstrates how RODEs are being used in the biological sciences where non Gaussian and bounded noise are often more realistic than the Gaussian white noise in stochastic differential equations SODEs RODEs are used in many important applications and play a fundamental role in the theory of random dynamical systems They can be analyzed pathwise with deterministic calculus but require further treatment beyond that of classical ODE theory due to the lack of smoothness in their time variable Although classical numerical schemes for ODEs can be used pathwise for RODEs they rarely attain their traditional order since the solutions of RODEs do not have sufficient smoothness to have Taylor expansions in the usual sense However Taylor like expansions can be derived for RODEs using an iterated application of the appropriate chain rule in integral form and represent the starting point for the systematic derivation of consistent higher order numerical schemes for RODEs The book is directed at a wide range of readers in applied and computational mathematics and related areas as well as readers who are interested in the applications of mathematical models involving random effects in particular in the biological sciences The level of this book is suitable for graduate students in applied mathematics and related areas computational sciences and systems biology A basic knowledge of ordinary differential equations and numerical analysis is required *Monthly Catalog of United States*

Government Publications ,1976 **Scientific Computation and Differential Equations** Christopher T. H. Baker,1994

Proceedings Computer Arithmetic Algebra OOP **An Introduction to Ordinary Differential Equations** James C.

Robinson,2004-01-08 This refreshing introductory textbook covers both standard techniques for solving ordinary differential equations as well as introducing students to qualitative methods such as phase plane analysis The presentation is concise informal yet rigorous it can be used either for 1 term or 1 semester courses Topics such as Euler s method difference equations the dynamics of the logistic map and the Lorenz equations demonstrate the vitality of the subject and provide pointers to further study The author also encourages a graphical approach to the equations and their solutions and to that end the book is profusely illustrated The files to produce the figures using MATLAB are all provided in an accompanying website Numerous worked examples provide motivation for and illustration of key ideas and show how to make the transition from theory to practice Exercises are also provided to test and extend understanding solutions for these are available for teachers **Error Propagation for Difference Methods** Peter Henrici,1977 **Ordinary Differential Equations**

Morris Tenenbaum,Harry Pollard,1985-10-01 This unusually well written skillfully organized introductory text provides an exhaustive survey of ordinary differential equations which express the relationship between variables and their

derivatives In a disarmingly simple step by step style that never sacrifices mathematical rigor the authors Morris Tenenbaum of Cornell University and Harry Pollard of Purdue University introduce and explain complex critically important concepts to undergraduate students of mathematics engineering and the sciences The book begins with a section that examines the origin of differential equations defines basic terms and outlines the general solution of a differential equation the solution that actually contains every solution of such an equation Subsequent sections deal with such subjects as integrating factors dilution and accretion problems the algebra of complex numbers the linearization of first order systems Laplace Transforms Newton s Interpolation Formulas and Picard s Method of Successive Approximations The book contains two exceptional chapters one on series methods of solving differential equations the second on numerical methods of solving differential equations The first includes a discussion of the Legendre Differential Equation Legendre Functions Legendre Polynomials the Bessel Differential Equation and the Laguerre Differential Equation Throughout the book every term is clearly defined and every theorem lucidly and thoroughly analyzed and there is an admirable balance between the theory of differential equations and their application An abundance of solved problems and practice exercises enhances the value of Ordinary Differential Equations as a classroom text for undergraduate students and teaching professionals The book concludes with an in depth examination of existence and uniqueness theorems about a variety of differential equations as well as an introduction to the theory of determinants and theorems about Wronskians

Transactions of the Society for Computer Simulation ,1985 Energy Research Abstracts ,1982 SIAM Journal on Scientific and Statistical Computing Society for Industrial and Applied Mathematics,1983 A First Course in Ordinary Differential Equations Martin Hermann,Masoud Saravi,2014-05-02 This book presents a modern introduction to analytical and numerical techniques for solving ordinary differential equations ODEs Contrary to the traditional format the theorem and proof format the book is focusing on analytical and numerical methods The book supplies a variety of problems and examples ranging from the elementary to the advanced level to introduce and study the mathematics of ODEs The analytical part of the book deals with solution techniques for scalar first order and second order linear ODEs and systems of linear ODEs with a special focus on the Laplace transform operator techniques and power series solutions In the numerical part theoretical and practical aspects of Runge Kutta methods for solving initial value problems and shooting methods for linear two point boundary value problems are considered The book is intended as a primary text for courses on the theory of ODEs and numerical treatment of ODEs for advanced undergraduate and early graduate students It is assumed that the reader has a basic grasp of elementary calculus in particular methods of integration and of numerical analysis Physicists chemists biologists computer scientists and engineers whose work involves solving ODEs will also find the book useful as a reference work and tool for independent study The book has been prepared within the framework of a German Iranian research project on mathematical methods for ODEs which was started in early 2012 *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 world's 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.

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