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Initial Value Problems. Some of the key concepts associated with the numerical solution of IVPs are the Local Truncation Error, the Order and the Stability of the Numerical Method. We should also be able to distinguish explicit techniques from implicit ones.

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Numerical Solution of Initial-Value Problems in Differential-Algebraic Equations. Title Information.

Published: 1995. ISBN:

978-0-89871-353-4. eISBN:

978-1-61197-122-4. ... The objective of this monograph is to advance and consolidate the existing research

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results for the numerical solution of
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the analysis ...

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Problems in ...

The solution of initial value problems,
in numerical methods, allow for the

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determination of solutions $x(t_n)$ for a series of discrete points in time (grid points) t_n with $t_n = t_{n-1} + h_n$.

(7.3)

Mathematics

Chapter 7. Numerical Methods for
Initial Value Problems

Numerical solution of initial boundary

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value problems involving maxwell's equations in isotropic media. Abstract: Maxwell's equations are replaced by a set of finite difference equations. It is shown that if one chooses the field points appropriately, the set of finite difference equations is applicable for a boundary condition involving

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value problems ...

We already know the first value, when
 $x_0=2$, which is $y_0=e$ (the initial
value). We now calculate the value of
the derivative at this initial point.

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(This tells us the direction to move.)

$\frac{dy}{dx} = f(2, e) = (e \ln e)/2 = e/2 \approx 1.3591409$ This means the slope of the line from $t=2$ to $t=2.1$ is approximately 1.3591409 . Step 2

11. Euler's Method - a numerical solution for Differential ...

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Solution: The first and second

characteristic polynomials of the

method are $\phi(z) = z^2 - 1$, $\psi(z) = 1 - 2(z+3)$. Therefore the stability

polynomial is $\phi(r; \bar{h}) = \phi(r) - \bar{h}$

$\phi(r) = r^2 - 1 - 2\bar{h}r - 1 + 3 - 2\bar{h}$. Now,

$\phi(r; \bar{h}) = -1 + 3 - 2\bar{h}r^2 - 1 - 2\bar{h}r + 1$. Clearly, $|\phi(0; \bar{h})| > |\phi(0, \bar{h})|$

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if and only if $\bar{h} \in (-4, 3, 0)$.

Differential Algebraic

Numerical Solution of Ordinary

Differential Equations

Problem 3: Numerical Solutions to

Initial Value Problems (Runge-Kutta)

In class, we obtained the numerical

solutions associated with the cooling

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of a solid spherical ball that was taken out of a furnace at 1200 K and allowed to cool in air at 300 K by radiation.

Mathematics

Problem 3: Numerical Solutions To Initial Value Pr ...

In view of the challenges from

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exascale computing systems, numerical methods for initial value problems which can provide concurrency in temporal direction are being studied. Parareal is a relatively well known example of such a parallel-in-time integration method, but early ideas go back into the 1960s.

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Numerical methods for ordinary
differential equations ...

Abstract In this paper, a new
algorithm for the numerical solution
of the initial value problems for
general linear multi-term differential
equations of fractional order with

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constant coefficients... Problems In

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Numerical solution of linear multi-term initial value ...

The Taylor series algorithm is one of the earliest algorithms for the approximate solution for initial value problems for ordinary differential

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equations. Newton used it in his calculation and Euler describe it in his work. Since then one can find many mentions of it such as J. Liouville, G. Peano, E. Picard.

Taylor Series Method with Numerical
Derivatives for ...

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Geophys. J. Int. (2010) 180,

181–192 doi:

10.1111/j.1365-246X.2009.04421.x

Asymptotic and numerical solutions of

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Geomagnetism, rock magnetism and

palaeomagnetism in rotating

planetary fluid cores X. Liao¹ and K.

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Zhang² 1Shanghai Astronomical
Observatory, Chinese Academy of
Sciences, Shanghai 200030, PR China
2Center for Geophysical and
Astrophysical Fluid ...

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The following figure illustrates the Euler method approximating the solution of the logistic equation $y' = y(1 - y)$ with IC $y(0) = 1/10$ using the step size $h = 1$. Rather than following its exact trajectory (which is, of course, impossible), the Euler scheme may be viewed at producing a

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piecewise linear approximation. At the starting point t

2 Numerical Methods for Initial Value Problems

A brief discussion of the solvability theory of the initial value problem for ordinary differential equations is

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given in Chapter 1, where the concept of stability of differential equations is also introduced. The simplest numerical method, Euler's method, is studied in Chapter 2. It is not an efficient numerical method, but it is an

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NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS

At the end of the course the student will be able to: construct one-step and linear multistep methods for the numerical solution of initial-value problems for ordinary differential

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equations and systems of such equations, and to analyse their stability, accuracy, and preserved geometric properties; construct numerical methods for the numerical solution of initial-boundary-value problems for parabolic partial differential equations, and to analyse

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their stability and accuracy properties.

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B6.1 Numerical Solution of

Differential Equations I ...

Ehle, B. L. (1969), On Padé

approximations to the exponential

function and A-stable methods for the

numerical solution of initial value

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Numerical Solution Of

Initial Value Problems (PDF), University of

Waterloo. Gear, C. W. (1971),

Numerical Initial-Value Problems in
Ordinary Differential Equations ,

Englewood Cliffs: Prentice Hall .

Stiff equation - Wikipedia

Numerical Methods for Partial

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Numerical Solution Of

Differential Equations. Early View.

RESEARCH ARTICLE. Numerical solutions of the initial boundary value problem for the perturbed inhomogeneous Korteweg de Vries equation by using the finite element method.

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