

Computer Methods for Ordinary Differential Equations and Differential–Algebraic Equations



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Computer Methods for Ordinary Differential Equations and Differential-Algebraic Equations Uri M.

Ascher, Linda R. Petzold, 1998-01-01 Designed for those people who want to gain a practical knowledge of modern techniques this book contains all the material necessary for a course on the numerical solution of differential equations Written by two of the field's leading authorities it provides a unified presentation of initial value and boundary value problems in ODEs as well as differential algebraic equations The approach is aimed at a thorough understanding of the issues and methods for practical computation while avoiding an extensive theorem proof type of exposition It also addresses reasons why existing software succeeds or fails This book is a practical and mathematically well informed introduction that emphasizes basic methods and theory issues in the use and development of mathematical software and examples from scientific engineering applications Topics requiring an extensive amount of mathematical development such as symplectic methods for Hamiltonian systems are introduced motivated and included in the exercises but a complete and rigorous mathematical presentation is referenced rather than included 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 **Fundamentals of Ordinary Differential**

Equations Mohit Chatterjee, 2025-02-20 Fundamentals of Ordinary Differential Equations is a comprehensive guide designed for students researchers and professionals to master ODE theory and applications We cover essential principles advanced techniques and practical applications providing a well rounded resource for understanding differential equations and their real world impact The book offers a multifaceted approach from basic principles to advanced concepts catering to fields like physics engineering biology and economics Mathematical ideas are broken down with step by step explanations examples and illustrations making complex concepts accessible Real world examples throughout each chapter show how ODEs model and analyze systems in diverse disciplines We also explain numerical methods such as Euler's method Runge Kutta and finite

differences equipping readers with computational tools for solving ODEs Advanced topics include bifurcation chaos theory Hamiltonian systems and singular perturbations providing an in depth grasp of ODE topics With chapter summaries exercises glossaries and additional resources Fundamentals of Ordinary Differential Equations is an essential reference for students professionals and practitioners across science and engineering fields Simulation of ODE/PDE Models with MATLAB®, OCTAVE and SCILAB Alain Vande Wouwer,Philippe Saucez,Carlos Vilas,2014-06-07 Simulation of ODE PDE Models with MATLAB OCTAVE and SCILAB shows the reader how to exploit a fuller array of numerical methods for the analysis of complex scientific and engineering systems than is conventionally employed The book is dedicated to numerical simulation of distributed parameter systems described by mixed systems of algebraic equations ordinary differential equations ODEs and partial differential equations PDEs Special attention is paid to the numerical method of lines MOL a popular approach to the solution of time dependent PDEs which proceeds in two basic steps spatial discretization and time integration Besides conventional finite difference and element techniques more advanced spatial approximation methods are examined in some detail including nonoscillatory schemes and adaptive grid approaches A MOL toolbox has been developed within MATLAB OCTAVE SCILAB In addition to a set of spatial approximations and time integrators this toolbox includes a collection of application examples in specific areas which can serve as templates for developing new programs Simulation of ODE PDE Models with MATLAB OCTAVE and SCILAB provides a practical introduction to some advanced computational techniques for dynamic system simulation supported by many worked examples in the text and a collection of codes available for download from the book s page at www.springer.com This text is suitable for self study by practicing scientists and engineers and as a final year undergraduate course or at the graduate level **Understanding the Discrete Element Method** Hans-Georg Matuttis,Jian Chen,2014-05-12 Gives readers a more thorough understanding of DEM and equips researchers for independent work and an ability to judge methods related to simulation of polygonal particles Introduces DEM from the fundamental concepts theoretical mechanics and solidstate physics with 2D and 3D simulation methods for polygonal particles Provides the fundamentals of coding discrete element method DEM requiring little advance knowledge of granular matter or numerical simulation Highlights the numerical tricks and pitfalls that are usually only realized after years of experience with relevant simple experiments as applications Presents a logical approach starting with the mechanical and physical bases followed by a description of the techniques and finally their applications Written by a key author presenting ideas on how to model the dynamics of angular particles using polygons and polyhedral Accompanying website includes MATLAB Programs providing the simulation code for two dimensional polygons Recommended for researchers and graduate students who deal with particle models in areas such as fluid dynamics multi body engineering finite element methods the geosciences and multi scale physics **Descriptor Systems of Integer and Fractional Orders** Tadeusz Kaczorek,Kamil Borawski,2021-04-13 This book covers some selected problems of the descriptor integer and fractional order positive

continuous time and discrete time systems The book consists of 3 chapters 4 appendices and the list of references Chapter 1 is devoted to descriptor integer order continuous time and discrete time linear systems In Chapter 2 descriptor fractional order continuous time and discrete time linear systems are considered Chapter 3 is devoted to the stability of descriptor continuous time and discrete time systems of integer and fractional orders In Appendix A extensions of the Cayley Hamilton theorem for descriptor linear systems are given Some methods for computation of the Drazin inverse are presented in Appendix B In Appendix C some basic definitions and theorems on Laplace transforms and Z transforms are given Some properties of the nilpotent matrices are given in Appendix D

Fundamentals of Numerical Mathematics for Physicists and Engineers Alvaro Mesequer, 2020-05-14 Introduces the fundamentals of numerical mathematics and illustrates its applications to a wide variety of disciplines in physics and engineering Applying numerical mathematics to solve scientific problems this book helps readers understand the mathematical and algorithmic elements that lie beneath numerical and computational methodologies in order to determine the suitability of certain techniques for solving a given problem It also contains examples related to problems arising in classical mechanics thermodynamics electricity and quantum physics Fundamentals of Numerical Mathematics for Physicists and Engineers is presented in two parts Part I addresses the root finding of univariate transcendental equations polynomial interpolation numerical differentiation and numerical integration Part II examines slightly more advanced topics such as introductory numerical linear algebra parameter dependent systems of nonlinear equations numerical Fourier analysis and ordinary differential equations initial value problems and univariate boundary value problems Chapters cover Newton's method Lebesgue constants conditioning barycentric interpolatory formula Clenshaw Curtis quadrature GMRES matrix free Krylov linear solvers homotopy numerical continuation differentiation matrices for boundary value problems Runge Kutta and linear multistep formulas for initial value problems Each section concludes with Matlab hands on computer practicals and problem and exercise sets This book Provides a modern perspective of numerical mathematics by introducing top notch techniques currently used by numerical analysts Contains two parts each of which has been designed as a one semester course Includes computational practicals in Matlab with solutions at the end of each section for the instructor to monitor the student's progress through potential exams or short projects Contains problem and exercise sets also with solutions at the end of each section Fundamentals of Numerical Mathematics for Physicists and Engineers is an excellent book for advanced undergraduate or graduate students in physics mathematics or engineering It will also benefit students in other scientific fields in which numerical methods may be required such as chemistry or biology

Continuous Symmetries and Integrability of Discrete Equations Decio Levi, Pavel Winternitz, Ravil I. Yamilov, 2023-01-23 This book on integrable systems and symmetries presents new results on applications of symmetries and integrability techniques to the case of equations defined on the lattice This relatively new field has many applications for example in describing the evolution of crystals and molecular systems defined on lattices and in finding

numerical approximations for differential equations preserving their symmetries The book contains three chapters and five appendices The first chapter is an introduction to the general ideas about symmetries lattices differential difference and partial difference equations and Lie point symmetries defined on them Chapter 2 deals with integrable and linearizable systems in two dimensions The authors start from the prototype of integrable and linearizable partial differential equations the Korteweg de Vries and the Burgers equations Then they consider the best known integrable differential difference and partial difference equations Chapter 3 considers generalized symmetries and conserved densities as integrability criteria The appendices provide details which may help the readers understanding of the subjects presented in Chapters 2 and 3 This book is written for PhD students and early researchers both in theoretical physics and in applied mathematics who are interested in the study of symmetries and integrability of difference equations

Advanced Dynamic-System Simulation Granino A. Korn, 2013-02-22 A unique hands on guide to interactive modeling and simulation of engineering systems This book describes advanced cutting edge techniques for dynamic system simulation using the DESIRE modeling simulation software package It offers detailed guidance on how to implement the software providing scientists and engineers with powerful tools for creating simulation scenarios and experiments for such dynamic systems as aerospace vehicles control systems or biological systems Along with two new chapters on neural networks *Advanced Dynamic System Simulation* Second Edition revamps and updates all the material clarifying explanations and adding many new examples A bundled CD contains an industrial strength version of OPEN DESIRE as well as hundreds of program examples that readers can use in their own experiments The only book on the market to demonstrate model replication and Monte Carlo simulation of real world engineering systems this volume Presents a newly revised systematic procedure for difference equation modeling Covers runtime vector compilation for fast model replication on a personal computer Discusses parameter influence studies introducing very fast vectorized statistics computation Highlights Monte Carlo studies of the effects of noise and manufacturing tolerances for control system modeling Demonstrates fast compact vector models of neural networks for control engineering Features vectorized programs for fuzzy set controllers partial differential equations and agro ecological modeling *Advanced Dynamic System Simulation* Second Edition is a truly useful resource for researchers and design engineers in control and aerospace engineering ecology and agricultural planning It is also an excellent guide for students using DESIRE

Generalized Inverses of Linear Transformations Stephen L. Campbell, Carl D. Meyer, 2009-01-01 Generalized or pseudo inverse concepts routinely appear throughout applied mathematics and engineering in both research literature and textbooks Although the basic properties are readily available some of the more subtle aspects and difficult details of the subject are not well documented or understood First published in 1979 *Generalized Inverses of Linear Transformations* remains up to date and readable and it includes chapters on Markov chains and the Drazin inverse methods that have become significant to many problems in applied mathematics The book provides comprehensive coverage of the

mathematical theory of generalized inverses coupled with a wide range of important and practical applications that includes topics in electrical and computer engineering control and optimization computing and numerical analysis statistical estimation and stochastic processes Audience intended for use as a reference by applied scientists and engineers

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