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(i) New problems have been added and detailed solutions for many problems are given. (ii) C-programs of frequently used numerical methods are given in the Appendix. These programs are written in a simple form and are user friendly. Modifications to these

Numerical methods for ordinary differential equations ...

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The numerical solution of extremal problems considered in infinite-dimensional function spaces (for example, problems of optimal control by means of processes described by ordinary or partial differential equations) can be obtained by using appropriate generalizations of many methods of mathematical programming developed for problems of minimization or maximization of functions of finitely many variables.

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Contains brief text of numerical solution of transcendental and polynomial equations, system of linear algebraic equations and eigenvalue problems, interpolation and approximation, differentiation and integration, ordinary differential equations and complete solutions to about 300 problems.

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Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations (ODEs). Their use is also known as "numerical integration", although this term is sometimes taken to mean the computation of integrals.Many differential equations cannot be solved using symbolic computation ("analysis").

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methods to obtain the approximate value of the rth order derivative f (r) (x), r ? 1, at a tabular or a non-tabular point and to evaluate wx a b ()f (x) dx, where w(x) > 0 is the weight function and a and / or b may be finite or infinite. 4.2 NUMERICAL DIFFERENTIATION Numerical differentiation methods can be obtained by using any one of the ...

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2 NUMERICAL METHODS FOR DIFFERENTIAL EQUATIONS Introduction Differential equations can describe nearly all systems undergoing change. They are ubiquitous is science and engineering as well as economics, social science, biology, business, health care, etc.

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formulation and solution of heat conduction problems are demonstrated for both steady and transient cases in various geometries. OBJECTIVES When you finish studying this chapter, you should be able to: Understand the limitations of analytical solutions of conduction problems, and the need for computation-intensive numerical methods,