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Analytical and Numerical Methods for Volterra Equations Springer
With emphasis on modern techniques, Numerical Methods for Differential Equations: A Computational Approach covers the development and application of methods for the numerical solution of ordinary differential equations. Some of the methods are extended to cover partial differential equations. All techniques covered in the text are on a program disk included with the book, and are written in Fortran 90. These programs are ideal for students, researchers, and practitioners because they allow for straightforward application of the numerical methods described in the text. The code is easily modified to solve new systems of equations. Numerical Methods for Differential Equations: A Computational Approach also contains a reliable and inexpensive global error code for those interested in global error estimation. This is a valuable text for students, who will find the derivations of the numerical methods extremely helpful and the programs themselves easy to use. It is also an excellent reference and source of software for researchers and practitioners who need computer solutions to differential equations.

Numerical Solution of Differential Equations John Wiley & Sons
This is the 2005 second edition of a highly successful and well-respected textbook on the numerical techniques used to solve partial differential equations arising from mathematical models in science, engineering and other fields. The authors maintain an emphasis on finite difference methods for simple but representative examples of parabolic, hyperbolic and elliptic equations from the first edition. However this is augmented by new sections on finite volume methods, modified equation analysis, symplectic integration schemes, convection-diffusion problems, multigrid, and conjugate gradient methods; and several sections, including that on the energy method of analysis, have been extensively rewritten to reflect modern developments. Already an excellent choice for students and teachers in mathematics, engineering and computer science departments, the revised text includes more latest theoretical and industrial developments.

Numerical Methods for Differential Equations Springer Science & Business Media
About the Book: This comprehensive textbook covers material for one semester course on Numerical Methods (MA 1251) for B.E./ B. Tech. students of Anna University. The emphasis in the book is on the presentation of fundamentals and theoretical concepts in an intelligible and easy to understand manner. The book is written as a textbook rather than as a problem/guide book. The textbook offers a logical presentation of both the theory and techniques for problem solving to motivate the students in the study and application of Numerical Methods. Examples and Problems in Exercises are used to explain.

Partial Differential Equations with Numerical Methods Springer Science & Business Media
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 Boundary Value Problems for Ordinary Differential Equations John Wiley & Sons
A concise introduction to numerical methodsand the mathematicalframework neededto understand their performance Numerical Solution of Ordinary Differential Equationspresents a complete and easy-to-follow introduction to classicaltopics in the numerical solution of ordinary differentialequations. The book's approach not only explains the presentedmathematics, but also helps readers understand how these numericalmethods are used to solve real-world problems. Unifying perspectives are provided throughout the text, bringingtogether and categorizing different types of problems in order tohelp readers comprehend the applications of ordinary differentialequations. In addition, the authors' collective academic experienceensures a coherent and accessible discussion of key topics,including: Euler's method Taylor and Runge-Kutta methods General error analysis for multi-step methods Stiff differential equations Differential algebraic equations Two-point boundary value problems Volterra integral equations Each chapter features problem sets that enable readers to testand build their knowledge of the presented methods, and a relatedWeb site features MATLAB® programs that facilitate theexploration of numerical methods in greater depth. Detailedreferences outline additional literature on both analytical andnumerical aspects of ordinary differential equations for furtherexploration of individual topics. Numerical Solution of Ordinary

Differential Equations isan excellent textbook for courses on the numerical solution ofdifferential equations at the upper-undergraduate and beginninggraduate levels. It also serves as a valuable reference forresearchers in the fields of mathematics and engineering.

Boundary Integral Equation Methods and Numerical Solutions Society of Petroleum Engineers

This accessible introduction offers the keys to an important technique in computational mathematics. It outlines clear connections with applications and considers numerous examples from a variety of specialties. 1987 edition.

Introduction to Numerical Methods in Differential Equations John Wiley & Sons

The finite-difference solution of mathematical-physics differential equations is carried out in two stages: 1) the writing of the difference scheme (a differ ence approximation to the differential equation on a grid), 2) the computer solution of the difference equations, which are written in the form of a high order system of linear algebraic equations of special form (ill-conditioned, band-structured). Application of general linear algebra methods is not always appropriate for such systems because of the need to store a large volume of information, as well as because of the large amount of work required by these methods. For the solution of difference equations, special methods have been developed which, in one way or another, take into account special features of the problem, and which allow the solution to be found using less work than via the general methods. This work is an extension of the book Difference M ethod3 for the Solution of Elliptic Equation3 by A. A. Samarskii and V. B. Andreev which considered a whole set of questions connected with difference approximations, the con struction of difference operators, and estimation of the ~onvergence rate of difference schemes for typical elliptic boundary-value problems. Here we consider only solution methods for difference equations. The book in fact consists of two volumes.

Springer

Domain decomposition methods are divide and conquer computational methods for the parallel solution of partial differential equations of elliptic or parabolic type. The methodology includes iterative algorithms, and techniques for non-matching grid discretizations and heterogeneous approximations. This book serves as a matrix oriented introduction to domain decomposition methodology. A wide range of topics are discussed include hybrid formulations, Schwarz, and many more.

Numerical Methods for Ordinary Differential Equations Springer Science & Business Media

A comprehensive guide to numerical methods for simulating physical-chemical systems This book offers a systematic, highly accessible presentation of numerical methods used to simulate the behavior of physical-chemical systems. Unlike most books on the subject, it focuses on methodology rather than specific applications. Written for students and professionals across an array of scientific and engineering disciplines and with varying levels of experience with applied mathematics, it provides comprehensive descriptions of numerical methods without requiring an advanced mathematical background. Based on its author's more than forty years of experience teaching numerical methods to engineering students, Numerical Methods for Solving Partial Differential Equations presents the fundamentals of all of the commonly used numerical methods for solving differential equations at a level appropriate for advanced undergraduates and first-year graduate students in science and engineering. Throughout, elementary examples show how numerical methods are used to solve generic versions of equations that arise in many scientific and engineering disciplines. In writing it, the author took pains to ensure that no assumptions were made about the background discipline of the reader. Covers the spectrum of numerical methods that are used to simulate the behavior of physical-chemical systems that occur in science and engineering Written by a professor of engineering with more than forty years of experience teaching numerical methods to engineers Requires only elementary knowledge of differential equations and matrix algebra to master the material Designed to teach students to understand, appreciate and apply the basic mathematics and equations on which Mathcad and similar commercial software packages are based Comprehensive yet accessible to readers with limited mathematical knowledge, Numerical Methods for Solving Partial Differential Equations is an excellent text for advanced undergraduates and first-year graduate students in the sciences and engineering. It is also a valuable working reference for professionals in engineering, physics, chemistry, computer science, and applied mathematics.

Numerical Methods for Elliptic and Parabolic Partial Differential Equations Springer Science & Business Media

This new edition incorporates new developments in numerical methods for singularly perturbed differential equations, focusing on linear convection-diffusion equations and on nonlinear flow problems that appear in computational fluid dynamics.

Numerical Methods that Work Springer Science & Business Media

The main theme is the integration of the theory of linear PDE and the theory of finite difference and finite element methods. For each type of PDE, elliptic, parabolic, and hyperbolic, the text contains one chapter on the mathematical theory of the differential equation, followed by one chapter on finite difference methods and one on finite element methods. The chapters on elliptic equations are preceded by a chapter on the two-point boundary value problem for ordinary differential equations. Similarly, the chapters on time-dependent problems are preceded by a chapter on the initial-value problem for ordinary differential equations. There is also one chapter on the elliptic eigenvalue problem and eigenfunction expansion. The presentation does not presume a deep knowledge of mathematical and functional analysis. The required background on linear functional analysis and Sobolev spaces is reviewed in an appendix. The book is suitable for advanced undergraduate and beginning graduate students of applied mathematics and engineering.

Numerical Methods for Grid Equations Springer

The description of many interesting phenomena in science and engineering leads to infinite-dimensional minimization or evolution problems that define nonlinear partial differential equations. While the development and analysis of numerical methods for linear partial differential equations is nearly complete, only few results are available in the case of nonlinear equations. This monograph devises numerical methods for nonlinear model problems arising in the mathematical description of phase transitions, large bending problems, image processing, and inelastic material behavior. For each of these problems the underlying mathematical model is discussed, the essential analytical properties are explained, and the proposed numerical method is rigorously analyzed. The practicality of the algorithms is illustrated by means of short implementations.

Numerical Solution of Ordinary Differential Equations Springer Science & Business Media

This postgraduate text describes methods which can be used to solve physical and chemical problems on a digital computer. The methods are described on simple, physical problems with which the student is familiar, and then extended to more complex ones. Emphasis is placed on the use of discrete grid points, the representation of derivatives by finite difference ratios, and the consequent replacement of the differential equations by a set of finite difference equations. Efficient methods for the solution of the resulting set of equations are given, and five solution algorithms are presented in the book.

Numerical Solution of Partial Differential Equations Springer Science & Business Media

Highly recommended by CHOICE, previous editions of this popular textbook offered an accessible and practical introduction to numerical analysis. An Introduction to Numerical Methods: A MATLAB® Approach, Third Edition continues to present a wide range of useful and important algorithms for scientific and engineering applications. The authors use MATLAB to illustrate each numerical method, providing full details of the

computer results so that the main steps are easily visualized and interpreted. New to the Third Edition A chapter on the numerical solution of integral equations A section on nonlinear partial differential equations (PDEs) in the last chapter Inclusion of MATLAB GUIs throughout the text The book begins with simple theoretical and computational topics, including computer floating point arithmetic, errors, interval arithmetic, and the root of equations. After presenting direct and iterative methods for solving systems of linear equations, the authors discuss interpolation, spline functions, concepts of least-squares data fitting, and numerical optimization. They then focus on numerical differentiation and efficient integration techniques as well as a variety of numerical techniques for solving linear integral equations, ordinary differential equations, and boundary-value problems. The book concludes with numerical techniques for computing the eigenvalues and eigenvectors of a matrix and for solving PDEs. CD-ROM Resource The accompanying CD-ROM contains simple MATLAB functions that help students understand how the methods work. These functions provide a clear, step-by-step explanation of the mechanism behind the algorithm of each numerical method and guide students through the calculations necessary to understand the algorithm. Written in an easy-to-follow, simple style, this text improves students' ability to master the theoretical and practical elements of the methods. Through this book, they will be able to solve many numerical problems using MATLAB.

Numerical Methods for Elliptic and Parabolic Partial Differential Equations John Wiley & Sons

In 1979, I edited Volume 18 in this series: Solution Methods for Integral Equations: Theory and Applications. Since that time, there has been an explosive growth in all aspects of the numerical solution of integral equations. By my estimate over 2000 papers on this subject have been published in the last decade, and more than 60 books on theory and applications have appeared. In particular, as can be seen in many of the chapters in this book, integral equation techniques are playing an increas ingly important role in the solution of many scientific and engineering problems. For instance, the boundary element method discussed by Atkinson in Chapter 1 is becoming an equal partner with finite element and finite difference techniques for solving many types of partial differential equations. Obviously, in one volume it would be impossible to present a complete picture of what has taken place in this area during the past ten years. Consequently, we have chosen a number of subjects in which significant advances have been made that we feel have not been covered in depth in other books. For instance, ten years ago the theory of the numerical solution of Cauchy singular equations was in its infancy. Today, as shown by Golberg and Elliott in Chapters 5 and 6, the theory of polynomial approximations is essentially complete, although many details of practical implementation remain to be worked out.

Numerical Solution of Partial Differential Equations in Science and Engineering Academic Press

The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations. From the reviews: "The authors draw upon their own research and experiences in obviously many disciplines... considerable time has obviously been spent writing this in the simplest language possible." --ZAMP

Numerical Methods for Solving Partial Differential Equations John Wiley & Sons

Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically-viable algorithms based on well-established, efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first- and second-order models. Unique coverage of modern mathematical concepts such as parallel computations, second-order systems, and large-scale solutions Background material in linear algebra, numerical linear algebra, and control theory included in text Step-by-step explanations of the algorithms and examples

Numerical Solution of Partial Differential Equations by the Finite Element Method MAA

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 Partial Differential Equations Springer Science & Business Media

The fourth edition of Numerical Methods Using MATLAB® provides a clear and rigorous introduction to a wide range of numerical methods that have practical applications. The authors' approach is to integrate MATLAB® with numerical analysis in a way which adds clarity to the numerical analysis and develops familiarity with MATLAB®. MATLAB® graphics and numerical output are used extensively to clarify complex problems and give a deeper understanding of their nature. The text provides an extensive reference providing numerous useful and important numerical algorithms that are implemented in MATLAB® to help researchers analyze a particular outcome. By using MATLAB® it is possible for the readers to tackle some large and difficult problems and deepen and consolidate their understanding of problem solving using numerical methods. Many worked examples are given together with exercises and solutions to illustrate how numerical methods can be used to study problems that have applications in the biosciences, chaos, optimization and many other fields. The text will be a valuable aid to people working in a wide range of fields, such as engineering, science and economics. Features many numerical algorithms, their fundamental principles, and applications Includes new sections introducing Simulink, Kalman Filter, Discrete Transforms and Wavelet Analysis Contains some new problems and examples Is user-friendly and is written in a conversational and approachable style Contains over 60 algorithms implemented as MATLAB® functions, and over 100 MATLAB® scripts applying numerical algorithms to specific examples

Numerical Methods for Linear Control Systems SIAM

This volume is designed as an introduction to the concepts of modern numerical analysis as they apply to partial differential equations. The book contains many practical problems and their solutions, but at the same time, strives to expose the pitfalls--such as overstability, consistency requirements, and the danger of extrapolation to nonlinear problems methods used on linear problems. Numerical Methods for Partial Differential Equations, Third Edition reflects the great accomplishments that have taken place in scientific computation in the fifteen years since the Second Edition was published. This new edition is a drastic revision of the previous one, with new material on boundary elements, spectral methods, the methods of lines, and invariant methods. At the same time, the new edition retains the self-contained nature of the older version, and shares the clarity of its exposition and the integrity of its presentation. Material on finite elements and finite differences have been merged, and now constitute equal partners Additional material has been added on boundary elements, spectral methods, the method of lines, and invariant methods References have been updated, and reflect the additional material Self-contained nature of the Second Edition has been maintained Very suitable for PDE courses