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Introduction. One of the most common problems is to compute an answer to an equation. If it is a simple equation with one unknown variable and the variable can be isolated it's easy to solve, such as computing  $y$ :

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## The Numerical Solution Of of IVP for ODEs

Introduction to  
Numerical Methods  
for ODEs In this  
chapter we will  
introduce the  
numerical solution  
to an ordinary  
differential equation  
(ODE). While some  
differential  
equations, like many

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of those you saw in  
18.03, have  
analytical solutions,  
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## The Numerical Solution Of Initial Value Problems for ODEs

Consider the IVP:

DE  $x' = f(t,x)$ , IC  $x(a) = x_a$ . For simplicity, we will assume here that  $x(t) \in \mathbb{R}^n$  (so  $F = \mathbb{R}$ ), and that  $f(t,x)$  is continuous in  $t,x$  and uniformly Lipschitz in  $x$  (with Lipschitz constant  $L$ ) on  $[a,b] \times \mathbb{R}^n$ .

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Equations, it is

possible to find closed form solutions.

For example, given a function  $g$ , the

general solution of the simplest

equation  $Y'(t) = g(t)$

is  $Y(t) = \int g(s)ds + c$

with  $c$  an arbitrary integration constant.

Here,  $R$

$\int g(s)ds$  denotes

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any fixed antiderivative of  $g$ .

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most frequently  
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used algorithms for  
interpolation and  
approximation,  
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differentiation and  
integration, solution  
of linear systems  
and nonlinear  
equations, and  
solving ordinary  
differential  
equations.

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In this book, the first to offer a systematic and detailed treatment of the numerical solution of Markov chains, William Stewart provides scientists on many levels with the power to put this

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theory to use in the actual world, where it has applications in areas as diverse as engineering, economics, and education.

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General

introduction. The  
overall goal of the

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field of numerical  
**Solution Of**  
analysis is the  
**Markov Chains**  
design and analysis  
of techniques to  
give approximate  
but accurate  
solutions to hard  
problems, the  
variety of which is  
suggested by the  
following: Advanced  
numerical methods  
are essential in  
making numerical

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to widely used  
numerical methods  
through application  
to several civil and  
environmental  
engineering  
problems.

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the numerical

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solution of  
polynomial systems.

The basics of the  
theory and

techniques behind H  
omotopyContinuatio  
n.jl. A first example.

We are interested in  
the numerical  
solution of systems  
of polynomial  
equations like

$$\begin{array}{l} -x^5y \quad = \quad (x^4 + y^4 \end{array}$$

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$- 1)(x^2 + y^2 - 2) \dots$

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to Numerical

Methods for Civil ...

Numerical methods

for ordinary

differential

equations are

methods used to

find numerical

approximations to

the solutions of

ordinary differential

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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

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computation  
("analysis").

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Numerical analysis,  
area of mathematics  
and computer  
science that creates,  
analyzes, and  
implements  
algorithms for  
obtaining numerical

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solutions to  
problems involving  
continuous

variables. Such

problems arise

throughout the

natural sciences,

social sciences,

engineering,

medicine, and

business. Since the

mid 20th century,

the growth in power

and availability of

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digital computers  
has led to an ...

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an advanced  
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Analytical vs  
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Numerical

Solutions. In

mathematics, some

problems can be

solved analytically

and numerically. An

analytical solution

involves framing the

problem in a well-

understood form

and calculating the

exact solution. A

numerical solution

means making

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guesses at the  
solution and testing  
whether the problem  
is solved well  
enough to stop.

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