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Some of the key

concepts associated

with the numerical

solution of IVPs are the

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Local Truncation Error ,
the Order and the
Stability of the
Numerical Method.

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1995. ISBN:

978-0-89871-353-4.

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978-1-61197-122-4. ...

The objective of this

monograph is to

advance and

consolidate the

existing research

results for the

numerical solution of

DAE's. The authors

present results on the

analysis ...

**Numerical Solution
of Initial-Value**

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Solution Of Initial
Problems in ...

Numerical Methods for
Initial Value Problems;
Harmonic Oscillators
Advantages of Higher-
Order Methods Higher-
order methods are
usually much more
efficient. One way to
measure this efficiency
is to determine how
many times the right
hand side of the initial
value problem must be
evaluated to provide a
desired accuracy.

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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

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equations is applicable for a boundary condition involving perfectly conducting surfaces.

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Numerical solution of initial boundary value problems ...

In such cases, a numerical approach gives us a good approximate solution. The General Initial Value Problem We are trying to solve problems that are

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presented in the following way:

$$\frac{d}{dx} \left\{ \frac{d}{dy} \left(\left(\frac{d}{dx} \right) \left(\frac{d}{dy} \right) \right) \right\} = f \left(\left(\frac{d}{dx} \right) \left(\frac{d}{dy} \right) \right)$$

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

with initial value $y(a) = .$ Remark If f is given and called the defining function of IVP. I is given and called the initial value, I $y(t)$ is

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Analysis II - Xiaojing

Ye, Math & Stat,

Georgia State

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**Initial value
problems for
ordinary differential
equations**

In view of the
challenges from
exascale computing
systems, numerical

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Mathematics

but early ideas go back

into the 1960s.

Analysis

**Numerical methods
for ordinary
differential**

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Solution Of Initial
equations ...

initial conditions that you have not specified explicitly. Since NDSolve must give a numerical solution, it cannot represent these kinds of additional degrees of freedom. As a result, you must explicitly give all the initial or boundary conditions that are needed to determine the solution.

Mathematica

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Differential ...

- Take an initial guess of derivative boundary conditions at $x = 0$ and use an initial-value routine to get $y(\text{comp})(L)$ at the other boundary
- Compare the value of $y(\text{comp})(L)$ found from the previous step to the boundary condition on $y(L)$
- Use the difference between $y(\text{comp})(L)$ and $y(L)$ to

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iterate the initial value
of $z = dy/dx|_{x=0}$ and
continue until
 $y(\text{comp})(L) \approx y(L)$

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of Boundary-Value
Problems in ODEs**

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problems involving
Maxwell's equations in
isotropic media

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value ...**

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

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Numerical

Solution Of Initial

Value Problems In

series of discrete

points in time (grid

points)

Equations

Chapter 7.

Numerical Methods

for Initial Value

Problems

A solution to an initial

value problem is a

function $\{ \displaystyle y \}$ that is a solution to

the differential

equation and satisfies

$\{ \displaystyle y (t_$

$\{ \displaystyle y (t_$

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Solution Of Initial

$\{0\})=y_{\{0\}}$. In

higher dimensions, the

differential equation is

replaced with a family

of equations

Equations

Initial value problem

- **Wikipedia**

A brief discussion of

the solvability theory of

the initial value

problem for ordi-nary

differential equations is

given in Chapter 1,

where the concept of

stability of differential

equations is also

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RENTIAL EQUATIONS

If $y(x)$ is the exact

solution to (1.7), its

graph is a curve in the

xy -plane passing

through the point $(x_0,$

$Y_0)$. A discrete

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Solution Of Initial

(1.7) is defined to be a

set of points $[(X_i, u_i)]_{i=0}^n$, where $u_0 = Y_0$

and each point (X_i, u_i)

is an approximation to

the corresponding

point $(X_i, Y(X_i))$ on the

solution curve. Note

that the numerical ...

Initial..Value

Problems for

Ordinary Differential

Equations

Setting boundary and

initial conditions: these

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Equations

Algebraic Solving

with analytic or

numerical approaches:

once the problem,

boundary conditions

and initial conditions

have been defined, the

final solution is

obtained through

analytic or numerical ...

**Solving Maxwell's
Equations —**

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Numerical

Solution Of Initial

Electromagnetic

Geophysics

differential equation (1)

and the initial condition

(2). The uniqueness of

the solution follows

from the Lipschitz

condition. Picard's

Theorem has a natural

extension to an initial

value problem for a

system of m differential

equations of the form

$y' = f(x,y)$, $y(x_0) = y_0$

(5) where $y_0 \in \mathbb{R}^m$

and $f : [x_0, X_M] \times \mathbb{R}^m$

$\rightarrow \mathbb{R}^m$. On introducing

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$f(t), \tilde{f} \in C[0, \infty)$. A

function f is in the

space $C^m, \alpha, m \in \mathbb{N}, 0$

$= \mathbb{N} \cup \{0\}$ if $f^{(m)} \in$

C^α . The solution of the

initial value problem

(1) in the space $C^m, m \geq 1$, i.e. in the ...

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