

Eckart Gekeler

Discretization Methods for Stable Initial Value Problems

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Discretization Methods for Stable Initial Value Problems E. Gekeler, 2014-09-01 **Discretization Methods for Stable Initial Value Problems** Eckart Gekeler, 1984 Analysis of Discretization Methods for Ordinary Differential Equations Hans J. Stetter, 2013-03-12 Due to the fundamental role of differential equations in science and engineering it has long been a basic task of numerical analysts to generate numerical values of solutions to differential equations Nearly all approaches to this task involve a finitization of the original differential equation problem usually by a projection into a finite dimensional space By far the most popular of these finitization processes consists of a reduction to a difference equation problem for functions which take values only on a grid of argument points Although some of these finite difference methods have been known for a long time their wide applicability and great efficiency came to light only with the spread of electronic computers This in turn strongly stimulated research on the properties and practical use of finite difference methods While the theory of partial differential equations and their discrete analogues is a very hard subject and progress is consequently slow the initial value problem for a system of first order ordinary differential equations lends itself so naturally to discretization that hundreds of numerical analysts have felt inspired to invent an ever increasing number of finite difference methods for its solution For about 15 years there has hardly been an issue of a numerical journal without new results of this kind but clearly the vast majority of these methods have just been variations of a few basic themes In this situation the classical text book by P

The Finite Element Method for Initial Value Problems Karan S. Surana, J. N. Reddy, 2017-10-17 Unlike most finite element books that cover time dependent processes IVPs in a cursory manner The Finite Element Method for Initial Value Problems Mathematics and Computations focuses on the mathematical details as well as applications of space time coupled and space time decoupled finite element methods for IVPs Space time operator classification space time methods of approximation and space time calculus of variations are used to establish unconditional stability of space time methods during the evolution Space time decoupled methods are also presented with the same rigor Stability of space time decoupled methods time integration of ODEs including the finite element method in time are presented in detail with applications Modal basis normal mode synthesis techniques error estimation and a posteriori error computations for space time coupled as well as space time decoupled methods are presented This book is aimed at a second semester graduate level course in FEM

Decomposition Methods for Differential Equations Juergen Geiser, 2009-05-20 *Decomposition Methods for Differential Equations Theory and Applications* describes the analysis of numerical methods for evolution equations based on temporal and spatial decomposition methods It covers real life problems the underlying decomposition and discretization the stability and consistency analysis of the decomposition methods and num

Multistep Methods for Stiff Initial Value Problems Dana Petcu, 1995 Numerical Solutions of the N-Body Problem A. Marciniak, 2012-12-06 Approach your problem from the right It isn't that they can't see end and begin with the answers the solution Then one day perhaps you will find It is that they can't

see the the final question problem G K Chesterton The Scandal The Hermit Clad in Crane Feathers in of Father Brown The Point of R van Gulik s The Chinese Maze Murders a Pin Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics However the tree of knowledge of mathematics and related fields does not grow only by putting forth new branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma coding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces And in addition to this there are such new emerging subdisciplines as experimental mathematics CFD completely integrable systems chaos synergetics and large scale order which are almost impossible to fit into the existing classification schemes

A First Course in the Numerical Analysis of Differential Equations Arieh Iserles, 2008-11-27 Numerical analysis presents different faces to the world For mathematicians it is a bona fide mathematical theory with an applicable flavour For scientists and engineers it is a practical applied subject part of the standard repertoire of modelling techniques For computer scientists it is a theory on the interplay of computer architecture and algorithms for real number calculations The tension between these standpoints is the driving force of this book which presents a rigorous account of the fundamentals of numerical analysis of both ordinary and partial differential equations The exposition maintains a balance between theoretical algorithmic and applied aspects This second edition has been extensively updated and includes new chapters on emerging subject areas geometric numerical integration spectral methods and conjugate gradients Other topics covered include multistep and Runge Kutta methods finite difference and finite elements techniques for the Poisson equation and a variety of algorithms to solve large sparse algebraic systems

High Order Difference Methods for Time Dependent PDE Bertil Gustafsson, 2007-12-06 Many books have been written on finite difference methods FDM but there are good reasons to write still another one The main reason is that even if higher order methods have been known for a long time the analysis of stability accuracy and effectiveness is missing to a large extent For example the definition of the formal high order accuracy is based on the assumption that the true solution is smooth or expressed differently that the grid is fine enough such that all variations in the solution are well resolved In many applications this assumption is not fulfilled and then it is interesting to know if a high order method is still effective Another problem that needs thorough analysis is the construction of boundary conditions such that both accuracy and stability is upheld And finally there has been quite a strong development during the last years in particular when it comes to very general and stable difference operators for application on initial boundary value problems The content of the book is not purely theoretical neither is it a set of recipes for various types of applications The

idea is to give an overview of the basic theory and construction principles for difference methods without going into all details. For ample certain theorems are presented but the proofs are in most cases left out. The explanation and application of the theory is illustrated by using simple model examples. **Mathematics of Computation**, 1983. Original articles on all aspects of numerical mathematics, book reviews, mathematical tables and technical notes. Covers advances in numerical analysis, application of computer methods, high speed calculating and other aids to computation. **Modern Numerical Methods for Ordinary Differential Equations**, G. Hall, James Murray, Watt, 1976. *Qualitative Theory of Differential Equations*, Béla Szőkefalvi-Nagy, L. Hatvani, 1990. *Discretization in Differential Equations and Enclosures*, Ernst Adams, Rainer Ansorge, Christian Grobmann, Hans-Görg Gerg Roos, 1987-12-31. No detailed description available for Discretization in Differential Equations and Enclosures. **Report NM-R**, 1984. *Reviews in Numerical Analysis, 1980-86*, 1987. These five volumes bring together a wealth of bibliographic information in the area of numerical analysis. Containing over 17 600 reviews of articles, books and conference proceedings, these volumes represent all the numerical analysis entries that appeared in Mathematical Reviews between 1980 and 1986. Author and key indexes appear at the end of volume 5. **The Numerical Solution of Nonlinear Operator Equations by Imbedding Methods**, P. C. den Heijer, 1979. Numerical Methods in Fluid Dynamics, Centro internazionale matematico estivo, 1985-05. Revue Roumaine de Mathématiques Pures Et Appliquées, 1985. *Computational Methods for Partial Differential Equations*, E. H. Twizell, 1984. *Report*, 1985.

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