Numerical Solution of Ordinary Differential Equation

- A first order initial value problem of ODE may be written in the form

$$y'(t) = f(y,t), \qquad y(0) = y_0$$

- Example:

$$y'(t) = 3y + 5, \qquad y(0) = 1$$

$$y'(t) = ty + 1, \qquad y(0) = 0$$

- Numerical methods for ordinary differential equations calculate solution on the points, $t_n = t_{n-1} + h$ where h is the steps size

Numerical Methods For Ordinary Differential Equations

Randall J. LeVeque

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Table of Contents Numerical Methods For Ordinary Differential Equations

1. Understanding the eBook Numerical Methods For Ordinary Differential Equations
    - The Rise of Digital Reading Numerical Methods For Ordinary Differential Equations
    - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods For Ordinary Differential Equations
    - Exploring Different Genres
    - Considering Fiction vs. Non-Fiction
    - Determining Your Reading Goals
3. Choosing the Right eBook Platform
    - Popular eBook Platforms
    - Features to Look for in an Numerical Methods For Ordinary Differential Equations
    - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods For Ordinary Differential Equations
    - Personalized Recommendations
    - Numerical Methods For Ordinary Differential Equations User Reviews and Ratings
    - Numerical Methods For Ordinary Differential Equations and Bestseller Lists

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