

CHAPTER-VI

Numerical Solution of Ordinary Differential Equations

6.1 Introduction

Differential equations are equations composed of an unknown function and its derivatives. The following are examples of differential equations:

$$\frac{dv}{dt} = g - \frac{c}{m} v \quad (6.1a)$$

$$m \frac{d^2 x}{dt^2} + c \frac{dx}{dt} + kx = 0 \quad (6.1b)$$

Differential equations can be classified as *ordinary differential equations* (ODE) or partial *differential equations* (PDE). ODEs are equations in which the function involves *one* independent variable. PDE's involve functions two or more variables. Both Eq.(6.1a) and Eq.(6.1b) are ordinary differential equations. Differential equations are also classified as to their order. For Eq.(6.1a) is a first-order equation because the highest derivative is a first derivative. A second order equation includes a second derivative, as in Eq. (6.1b) above. Similarly, an n^{th} order equation includes an n th derivative.

This chapter is devoted to solving ordinary differential equations of the form

$$\frac{dy}{dx} = f(x, y) \quad (6.2)$$

One-step Runge-Kutta (RK) methods can be generally expressed as

$$y_{i+1} = y_i + \phi h \quad (6.3)$$

According to this equation, the slope estimate of ϕ is used to extrapolate from an old value y_i to new value y_{i+1} over a distance h . This formula can be applied step by step to compute values of y . The simplest approach is to use the differential equation to estimate the slope in the form of first derivative at x_i .

6.2 Euler's Method

The first derivative provides a direct estimate of the slope at x_i . That is,

$$\phi = f(x_i, y_i) \quad (6.4)$$

where $f(x_i, y_i)$ is the differential equation evaluated at x_i and y_i . This estimate can be substituted into Eq. (6.3):

$$y_{i+1} = y_i + f(x_i, y_i)h \quad (6.5)$$

This formula is referred to as *Euler's method*.

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Henry J. Ricardo



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Table of Contents Ordinary Differential Equations Solution Manual

1. Understanding the eBook Ordinary Differential Equations Solution Manual
 - The Rise of Digital Reading Ordinary Differential Equations Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Ordinary Differential Equations Solution Manual
 - 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 Ordinary Differential Equations Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Ordinary Differential Equations Solution Manual
 - Personalized Recommendations
 - Ordinary Differential Equations Solution Manual User Reviews and Ratings
 - Ordinary Differential Equations Solution Manual and Bestseller Lists
5. Accessing Ordinary Differential Equations Solution Manual Free and Paid eBooks
 - Ordinary Differential Equations Solution Manual Public Domain eBooks
 - Ordinary Differential Equations Solution Manual eBook Subscription Services
 - Ordinary Differential Equations Solution Manual Budget-Friendly Options
6. Navigating Ordinary Differential Equations Solution Manual eBook Formats
 - ePub, PDF, MOBI, and More
 - Ordinary Differential Equations Solution Manual Compatibility with Devices
 - Ordinary Differential Equations Solution Manual Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Ordinary Differential Equations Solution Manual
 - Highlighting and Note-Taking Ordinary Differential Equations Solution Manual
 - Interactive Elements Ordinary Differential Equations Solution Manual
8. Staying Engaged with Ordinary Differential Equations Solution Manual

- Joining Online Reading Communities
- Participating in Virtual Book Clubs
- Following Authors and Publishers Ordinary Differential Equations Solution Manual
- 9. Balancing eBooks and Physical Books Ordinary Differential Equations Solution Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Ordinary Differential Equations Solution Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Ordinary Differential Equations Solution Manual
 - Setting Reading Goals Ordinary Differential Equations Solution Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Ordinary Differential Equations Solution Manual
 - Fact-Checking eBook Content of Ordinary Differential Equations Solution Manual
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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