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:

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

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

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 nth derivative.

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

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

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

$$y_{i+1} = y_i + \phi h ag{6.3}$$

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,

$$\phi = f(x_i, y_i) \tag{6.4}$$

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):

$$y_{i+1} = y_i + f(x_i, y_i)h$$
 (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 Student Solution Manual

- 1. Understanding the eBook Ordinary Differential Equations Student Solution Manual
 - The Rise of Digital Reading Ordinary Differential Equations Student Solution Manual
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Ordinary Differential Equations Student 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 Student Solution Manual
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Ordinary Differential Equations Student Solution Manual
 - Personalized Recommendations
 - o Ordinary Differential Equations Student Solution Manual User Reviews and Ratings
 - Ordinary Differential Equations Student Solution Manual and Bestseller Lists
- 5. Accessing Ordinary Differential Equations Student Solution Manual Free and Paid eBooks

- Ordinary Differential Equations Student Solution Manual Public Domain eBooks
- o Ordinary Differential Equations Student Solution Manual eBook Subscription Services
- o Ordinary Differential Equations Student Solution Manual Budget-Friendly Options
- 6. Navigating Ordinary Differential Equations Student Solution Manual eBook Formats
 - o ePub, PDF, MOBI, and More
 - o Ordinary Differential Equations Student Solution Manual Compatibility with Devices
 - Ordinary Differential Equations Student Solution Manual Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Ordinary Differential Equations Student Solution Manual
 - Highlighting and Note-Taking Ordinary Differential Equations Student Solution Manual
 - Interactive Elements Ordinary Differential Equations Student Solution Manual
- 8. Staying Engaged with Ordinary Differential Equations Student Solution Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Ordinary Differential Equations Student Solution Manual
- 9. Balancing eBooks and Physical Books Ordinary Differential Equations Student Solution Manual
 - Benefits of a Digital Library
 - o Creating a Diverse Reading Collection Ordinary Differential Equations Student Solution Manual
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Ordinary Differential Equations Student Solution Manual
 - Setting Reading Goals Ordinary Differential Equations Student Solution Manual
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Ordinary Differential Equations Student Solution Manual
 - Fact-Checking eBook Content of Ordinary Differential Equations Student 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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