

DIFFERENCE METHODS FOR INITIAL VALUE PROBLEMS

INTERSCIENCE TRACTS IN PURE AND
APPLIED MATHEMATICS, NO. 4



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You-lan Zhu, Xi-chang Zhong, Bing-mu Chen, Zuo-min Zhang, 2013-06-29 Since the appearance of computers numerical methods for discontinuous solutions of quasi linear hyperbolic systems of partial differential equations have been among the most important research subjects in numerical analysis The authors have developed a new difference method named the singularity separating method for quasi linear hyperbolic systems of partial differential equations Its most important feature is that it possesses a high accuracy even for problems with singularities such as shocks contact discontinuities rarefaction waves and detonations Besides the thorough description of the method itself its mathematical foundation stability convergence theory of difference schemes for initial boundary value hyperbolic problems and its application to supersonic flow around bodies are discussed Further the method of lines and its application to blunt body problems and conical flow problems are described in detail This book should soon be an important working basis for both graduate students and researchers in the field of partial differential equations as well as in mathematical physics **Besov Spaces and**

Applications to Difference Methods for Initial Value Problems P. Brenner, V. Thomee, L. B. Wahlbin, 2014-09-01

Difference Methods for Initial Value Problems 2ed R. D. Richtmyer, K. W. Morton, 1967 **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 [Besov Spaces and](#)

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Wahlbin,1975-02-04 **Numerical Recipes 3rd Edition** William H. Press,2007-09-06 Do you want easy access to the latest methods in scientific computing This greatly expanded third edition of Numerical Recipes has it with wider coverage than ever before many new expanded and updated sections and two completely new chapters The executable C code now printed in colour for easy reading adopts an object oriented style particularly suited to scientific applications Co authored by four leading scientists from academia and industry Numerical Recipes starts with basic mathematics and computer science and proceeds to complete working routines The whole book is presented in the informal easy to read style that made earlier editions so popular Highlights of the new material include a new chapter on classification and inference Gaussian mixture models HMMs hierarchical clustering and SVMs a new chapter on computational geometry covering KD trees quad and octrees Delaunay triangulation and algorithms for lines polygons triangles and spheres interior point methods for linear programming MCMC an expanded treatment of ODEs with completely new routines and many new statistical distributions For support or to subscribe to an online version please visit www.nr.com

Numerical Methods for Initial Value Problems in Ordinary Differential Equations Simeon Ola Fatunla,2014-05-10 Numerical Method for Initial Value Problems in Ordinary Differential Equations deals with numerical treatment of special differential equations stiff stiff oscillatory singular and discontinuous initial value problems characterized by large Lipschitz constants The book reviews the difference operators the theory of interpolation first integral mean value theorem and numerical integration algorithms The text explains the theory of one step methods the Euler scheme the inverse Euler scheme and also Richardson s extrapolation The book discusses the general theory of Runge Kutta processes including the error estimation and stepsize selection of the R K process The text evaluates the different linear multistep methods such as the explicit linear multistep methods Adams Bashforth 1883 the implicit linear multistep methods Adams Moulton scheme 1926 and the general theory of linear multistep methods The book also reviews the existing stiff codes based on the implicit semi implicit singly diagonally implicit Runge Kutta schemes the backward differentiation formulas the second derivative formulas as well as the related extrapolation processes The text is intended for undergraduates in mathematics computer science or engineering courses and for postgraduate students or researchers in related disciplines *Analysis of Approximation Methods for Differential and Integral Equations* Hans-Jürgen Reinhardt,2012-12-06 This book is primarily based on the research done by the Numerical Analysis Group at the Goethe Universitat in Frankfurt Main and on material presented in several graduate courses by the author between 1977 and 1981 It is hoped that the text will be useful for graduate students and for scientists interested in studying a fundamental theoretical analysis of numerical methods along with its application to the most diverse classes of differential and integral equations The text treats numerous methods for approximating solutions of three classes of

problems elliptic boundary value problems hyperbolic and parabolic initial value problems in partial differential equations and integral equations of the second kind The aim is to develop a unifying convergence theory and thereby prove the convergence of as well as provide error estimates for the approximations generated by specific numerical methods The schemes for numerically solving boundary value problems are additionally divided into the two categories of finite difference methods and of projection methods for approximating their variational formulations

Finite Difference Methods for Ordinary and Partial Differential Equations Randall J. LeVeque, 2007-01-01 This book introduces finite difference methods for both ordinary differential equations ODEs and partial differential equations PDEs and discusses the similarities and differences between algorithm design and stability analysis for different types of equations A unified view of stability theory for ODEs and PDEs is presented and the interplay between ODE and PDE analysis is stressed The text emphasizes standard classical methods but several newer approaches also are introduced and are described in the context of simple motivating examples

Finite Difference Methods in Financial Engineering Daniel J. Duffy, 2013-10-28 The world of quantitative finance QF is one of the fastest growing areas of research and its practical applications to derivatives pricing problem Since the discovery of the famous Black Scholes equation in the 1970 s we have seen a surge in the number of models for a wide range of products such as plain and exotic options interest rate derivatives real options and many others Gone are the days when it was possible to price these derivatives analytically For most problems we must resort to some kind of approximate method In this book we employ partial differential equations PDE to describe a range of one factor and multi factor derivatives products such as plain European and American options multi asset options Asian options interest rate options and real options PDE techniques allow us to create a framework for modeling complex and interesting derivatives products Having defined the PDE problem we then approximate it using the Finite Difference Method FDM This method has been used for many application areas such as fluid dynamics heat transfer semiconductor simulation and astrophysics to name just a few In this book we apply the same techniques to pricing real life derivative products We use both traditional or well known methods as well as a number of advanced schemes that are making their way into the QF literature Crank Nicolson exponentially fitted and higher order schemes for one factor and multi factor options Early exercise features and approximation using front fixing penalty and variational methods Modelling stochastic volatility models using Splitting methods Critique of ADI and Crank Nicolson schemes when they work and when they don t work Modelling jumps using Partial Integro Differential Equations PIDE Free and moving boundary value problems in QF Included with the book is a CD containing information on how to set up FDM algorithms how to map these algorithms to C as well as several working programs for one factor and two factor models We also provide source code so that you can customize the applications to suit your own needs

Time Dependent Problems and Difference Methods Bertil Gustafsson, Heinz-Otto Kreiss, Joseph Oliger, 1995 Time Dependent Problems and Difference Methods addresses these various industrial considerations in a

pragmatic and detailed manner giving special attention to time dependent problems in its coverage of the derivation and analysis of numerical methods for computational approximations to Partial Differential Equations PDEs **Numerical methods for scientists and engineers** H. M. Antia, 2012-11-15 This book presents an exhaustive and in depth exposition of the various numerical methods used in scientific and engineering computations It emphasises the practical aspects of numerical computation and discusses various techniques in sufficient detail to enable their implementation in solving a wide range of problems The main addition in the third edition is a new Chapter on Statistical Inferences There is also some addition and editing in the next chapter on Approximations With this addition 12 new programs have also been added

Guide to Available Mathematical Software Ronald F. Boisvert, Sally E. Howe, David K. Kahaner, 1984

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