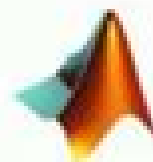


Numerical Methods



Numerical methods are **techniques used to find quantitative solutions to mathematical problems.**

Many numerical methods are **iterative solutions** – this means that the **technique is applied over and over**, gradually getting closer (i.e. *converging*) on the final answer.

Iterative solutions are **complete when the answer from the current iteration is not significantly different** from the answer of the previous iteration.

"Significantly different" is determined by the program or user – **for example**, it might mean that there is **less than 1% change** or it might mean **less than 0.00001% change**.

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J. Douglas Faires, Richard L. Burden



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Numerical Methods for Ordinary Differential Equations is a self contained introduction to a fundamental field of numerical analysis and scientific computation Written for undergraduate students with a mathematical background this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject It covers the topics traditionally treated in a first course but also highlights new and emerging themes Chapters are broken down into lecture sized pieces motivated and illustrated by numerous theoretical and computational examples Over 200 exercises are provided and these are starred according to their degree of difficulty Solutions to all exercises are available to authorized instructors The book covers key foundation topics o Taylor series methods o Runge Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university level calculus class is assumed although appropriate background results are also summarized in appendices A dedicated website for the book containing extra information can be found via www.springer.com

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