

Numerical Solution of Differential Equations Using Spreadsheets

Spreadsheets provide approximate methods for solving differential equations numerically. These methods are analogous to the numerical methods of finding definite integrals, but they can be applied to a much broader range of problems including those which lead to second- and higher-order equations and those which lead to equations in several variables which have to be solved simultaneously.

The solution of such problems is not required by most senior maths syllabuses, yet the mathematics required is less sophisticated than that required for many traditional senior calculus problems which require analytical solutions. Examining such problems in the senior mathematics class has a number of benefits:

- It vastly expands the range of problems which students can model;
- It brings many more meaningful problems within the reach of students;
- It gives experience in meaningful use of technology;
- It introduces students to a technique which is of great importance in applied mathematics;
- It enables students to simulate and experiment with mathematical models of complex situations and to examine the effects of changes in parameters and initial conditions without the need to be able to solve the problems analytically or of laborious re-calculations;
- Use of the spreadsheet facilitates easy graphical presentation of the results, both during experimentation and at completion of the problem.

The remainder of this article consists of notes on the application of spreadsheet techniques to five problems. Problem 1 is a fairly trivial problem which can be solved very simply by analytical means. It is included to demonstrate the technique. The other four problems are of the type to which one might realistically apply such techniques.

The accompanying [spreadsheet](#) contains working sheets for each problem. Parameters for each can be adjusted to see the different possible results.

Numerical Solution Of Differential Equat

**Ernst Hairer, Christian Lubich, Michel
Roche**



Numerical Solution Of Differential Equat:

Numerical Solution of Differential Equations Isaac Fried, 2014-05-10 Numerical Solution of Differential Equations is a 10 chapter text that provides the numerical solution and practical aspects of differential equations After a brief overview of the fundamentals of differential equations this book goes on presenting the principal useful discretization techniques and their theoretical aspects along with geometrical and physical examples mainly from continuum mechanics Considerable chapters are devoted to the development of the techniques of the numerical solution of differential equations and their analysis The remaining chapters explore the influential invention in computational mechanics finite elements Each chapter emphasizes the relationship among the analytic formulation of the physical event the discretization techniques applied to it the algebraic properties of the discrete systems created and the properties of the digital computer This book will be of great value to undergraduate and graduate mathematics and physics students

Numerical Solution of Partial Differential

Equations Gordon D. Smith, 1985 Substantially revised this authoritative study covers the standard finite difference methods of parabolic hyperbolic and elliptic equations and includes the concomitant theoretical work on consistency stability and convergence The new edition includes revised and greatly expanded sections on stability based on the Lax Richtmeyer definition the application of Padé approximants to systems of ordinary differential equations for parabolic and hyperbolic equations and a considerably improved presentation of iterative methods A fast paced introduction to numerical methods this will be a useful volume for students of mathematics and engineering and for postgraduates and professionals who need a clear concise grounding in this discipline

A First Course in the Numerical Analysis of Differential Equations

A. Iserles, 2009 lead the reader to a theoretical understanding of the subject without neglecting its practical aspects The outcome is a textbook that is mathematically honest and rigorous and provides its target audience with a wide range of skills in both ordinary and partial differential equations Book Jacket

Numerical Solution of Ordinary Differential

Equations L.F. Shampine, 1994-03-01 This book is an introduction to the numerical solution of the initial value problem for a system of ordinary differential equations ODEs It describes how typical problems can be formulated in a way that permits their solution with standard codes

Numerical Solution of Ordinary Differential Equations

Nik Pachis, 2016-04-01 Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations ODEs Their use is also known as numerical integration although this term is sometimes taken to mean the computation of integrals An ordinary differential equation or ODE is a differential equation containing one or more functions of one independent variable and its derivatives The term ordinary is used in contrast with the term partial differential equation which may be with respect to more than one independent variable Ordinary differential equations are ubiquitous in science and engineering in geometry and mechanics from the first examples onwards Newton Leibniz Euler Lagrange in chemical reaction kinetics molecular dynamics electronic circuits population dynamics and many more

application areas They also arise after semi discretization in space in the numerical treatment of time dependent partial differential equations which are even more impressively omnipresent in our technologically developed and financially controlled world The book Numerical Solution of Ordinary Differential Equations offers a complete and easy to follow introduction to classical topics in the numerical solution of ordinary differential equations The book s approach not only explains the presented mathematics but also helps readers understand how these numerical methods are used to solve real world problems The Numerical Solution of Differential-Algebraic Systems by Runge-Kutta Methods Ernst Hairer,Christian Lubich,Michel Roche,2006-11-14 The term differential algebraic equation was coined to comprise differential equations with constraints differential equations on manifolds and singular implicit differential equations Such problems arise in a variety of applications e g constrained mechanical systems fluid dynamics chemical reaction kinetics simulation of electrical networks and control engineering From a more theoretical viewpoint the study of differential algebraic problems gives insight into the behaviour of numerical methods for stiff ordinary differential equations These lecture notes provide a self contained and comprehensive treatment of the numerical solution of differential algebraic systems using Runge Kutta methods and also extrapolation methods Readers are expected to have a background in the numerical treatment of ordinary differential equations The subject is treated in its various aspects ranging from the theory through the analysis to implementation and applications Numerical Solution Of Ordinary And Partial Differential Equations, The (3rd Edition) Granville Sewell,2014-12-16 This book presents methods for the computational solution of differential equations both ordinary and partial time dependent and steady state Finite difference methods are introduced and analyzed in the first four chapters and finite element methods are studied in chapter five A very general purpose and widely used finite element program PDE2D which implements many of the methods studied in the earlier chapters is presented and documented in Appendix A The book contains the relevant theory and error analysis for most of the methods studied but also emphasizes the practical aspects involved in implementing the methods Students using this book will actually see and write programs FORTRAN or MATLAB for solving ordinary and partial differential equations using both finite differences and finite elements In addition they will be able to solve very difficult partial differential equations using the software PDE2D presented in Appendix A PDE2D solves very general steady state time dependent and eigenvalue PDE systems in 1D intervals general 2D regions and a wide range of simple 3D regions The Windows version of PDE2D comes free with every purchase of this book More information at www.pde2d.com contact **Differential-algebraic Equations** Peter Kunkel,2006 Differential algebraic equations are a widely accepted tool for the modeling and simulation of constrained dynamical systems in numerous applications such as mechanical multibody systems electrical circuit simulation chemical engineering control theory fluid dynamics and many others This is the first comprehensive textbook that provides a systematic and detailed analysis of initial and boundary value problems for differential algebraic equations The analysis is

developed from the theory of linear constant coefficient systems via linear variable coefficient systems to general nonlinear systems. Further sections on control problems, generalized inverses of differential algebraic operators, generalized solutions and differential equations on manifolds complement the theoretical treatment of initial value problems. Two major classes of numerical methods for differential algebraic equations, Runge-Kutta and BDF methods, are discussed and analyzed with respect to convergence and order. A chapter is devoted to index reduction methods that allow the numerical treatment of general differential algebraic equations. The analysis and numerical solution of boundary value problems for differential algebraic equations is presented, including multiple shooting and collocation methods. A survey of current software packages for differential algebraic equations completes the text. The book is addressed to graduate students and researchers in mathematics, engineering and sciences, as well as practitioners in industry. A prerequisite is a standard course on the numerical solution of ordinary differential equations. Numerous examples and exercises make the book suitable as a course textbook or for self study.

Introduction to Numerical Methods in Differential Equations Mark H. Holmes, 2007-04-05. The title gives a reasonable first order approximation to what this book is about. To explain why let's start with the expression differential equations. These are essential in science and engineering because the laws of nature typically result in equations relating spatial and temporal changes in one or more variables. To develop an understanding of what is involved in finding solutions, the book begins with problems involving derivatives for only one independent variable and these give rise to ordinary differential equations. Specifically the first chapter considers initial value problems, time derivatives and the second concentrates on boundary value problems, space derivatives. In the succeeding four chapters problems involving both time and space derivatives, partial differential equations, are investigated. This brings us to the next expression in the title, numerical methods. This is a book about how to transform differential equations into problems that can be solved using a computer. The fact is that computers are only able to solve discrete problems and generally do this using finite precision arithmetic. What this means is that in deriving and then using a numerical algorithm, the correctness of the discrete approximation must be considered, as must the consequences of round-off error in using floating point arithmetic to calculate the answer.

One of the interesting aspects of the subject is that what appears to be an obviously correct numerical method can result in complete failure. Consequently, although the book concentrates on the derivation and use of numerical methods, the theoretical underpinnings are also presented and used in the development.

Partial Differential Equations J. Necas, 2018-05-04. As a satellite conference of the 1998 International Mathematical Congress and part of the celebration of the 650th anniversary of Charles University, the Partial Differential Equations Theory and Numerical Solution conference was held in Prague in August 1998. With its rich scientific program, the conference provided an opportunity for almost 200 participants to gather and discuss emerging directions and recent developments in partial differential equations (PDEs). This volume comprises the Proceedings of that conference. In it, leading specialists in partial differential equations, calculus of

variations and numerical analysis present up to date results applications and advances in numerical methods in their fields
 Conference organizers chose the contributors to bring together the scientists best able to present a complex view of
 problems starting from the modeling passing through the mathematical treatment and ending with numerical realization The
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Solution of Differential Equations Douglas Quinney, 1987-06-29 *Numerical Solution of Ordinary Differential Equations*
 Kendall Atkinson, Weimin Han, David E. Stewart, 2011-10-24 A concise introduction to numerical methods and the
 mathematical framework needed to understand their performance Numerical Solution of Ordinary Differential
 Equations presents a complete and easy to follow introduction to classical topics in the numerical solution of ordinary
 differential equations The book's approach not only explains the presented mathematics but also helps readers understand
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 bringing together and categorizing different types of problems in order to help readers comprehend the applications of
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 courses on the numerical solution of differential equations at the upper undergraduate and beginning graduate levels It also
 serves as a valuable reference for researchers in the fields of mathematics and engineering *Numerical Methods for*
Differential Equations J.R. Dormand, 2018-05-04 With emphasis on modern techniques Numerical Methods for Differential
 Equations A Computational Approach covers the development and application of methods for the numerical solution of
 ordinary differential equations Some of the methods are extended to cover partial differential equations All techniques
 covered in the text are on a program disk included with the book and are written in Fortran 90 These programs are ideal for
 students researchers and practitioners because they allow for straightforward application of the numerical methods
 described in the text The code is easily modified to solve new systems of equations Numerical Methods for Differential

Equations A Computational Approach also contains a reliable and inexpensive global error code for those interested in global error estimation This is a valuable text for students who will find the derivations of the numerical methods extremely helpful and the programs themselves easy to use It is also an excellent reference and source of software for researchers and practitioners who need computer solutions to differential equations

Numerical Analysis of Ordinary and Delay Differential Equations Taketomo Mitsui,Guang-Da Hu,2023-05-23 This book serves as a concise textbook for students in an advanced undergraduate or first year graduate course in various disciplines such as applied mathematics control and engineering who want to understand the modern standard of numerical methods of ordinary and delay differential equations Experts in the same fields can also learn about the recent developments in numerical analysis of such differential systems Ordinary differential equations ODEs provide a strong mathematical tool to express a wide variety of phenomena in science and engineering Along with its own significance one of the powerful directions toward which ODEs extend is to incorporate an unknown function with delayed argument This is called delay differential equations DDEs which often appear in mathematical modelling of biology demography epidemiology and control theory In some cases the solution of a differential equation can be obtained by algebraic combinations of known mathematical functions In many practical cases however such a solution is quite difficult or unavailable and numerical approximations are called for Modern development of computers accelerates the situation and moreover launches more possibilities of numerical means Henceforth the knowledge and expertise of the numerical solution of differential equations becomes a requirement in broad areas of science and engineering One might think that a well organized software package such as MATLAB serves much the same solution In a sense this is true but it must be kept in mind that blind employment of software packages misleads the user The gist of numerical solution of differential equations still must be learned The present book is intended to provide the essence of numerical solutions of ordinary differential equations as well as of delay differential equations Particularly the authors noted that there are still few concise textbooks of delay differential equations and then they set about filling the gap through descriptions as transparent as possible Major algorithms of numerical solution are clearly described in this book The stability of solutions of ODEs and DDEs is crucial as well The book introduces the asymptotic stability of analytical and numerical solutions and provides a practical way to analyze their stability by employing a theory of complex functions

Numerical Solution of Ordinary Differential Equations ,1971-03-31 In this book we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems A number of computing techniques are considered such as methods of operator approximation with any given accuracy operator interpolation techniques including a non Lagrange interpolation methods of system representation subject to constraints associated with concepts of causality memory and stationarity methods of system representation with an accuracy that is the best within a given class of models methods of covariance matrix estimation methods for low rank matrix approximations hybrid methods based on a combination of

iterative procedures and best operator approximation and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory As a result the book represents a blend of new methods in general computational analysis and specific but also generic techniques for study of systems theory and its particular branches such as optimal filtering and information compression Best operator approximation Non Lagrange interpolation Generic Karhunen Loeve transform Generalised low rank matrix approximation Optimal data compression Optimal nonlinear filtering

Numerical Solution of Partial Differential Equations K. W. Morton, D. F. Mayers, 2005-04-11 This is the 2005 second edition of a highly successful and well respected textbook on the numerical techniques used to solve partial differential equations arising from mathematical models in science engineering and other fields The authors maintain an emphasis on finite difference methods for simple but representative examples of parabolic hyperbolic and elliptic equations from the first edition However this is augmented by new sections on finite volume methods modified equation analysis symplectic integration schemes convection diffusion problems multigrid and conjugate gradient methods and several sections including that on the energy method of analysis have been extensively rewritten to reflect modern developments Already an excellent choice for students and teachers in mathematics engineering and computer science departments the revised text includes more latest theoretical and industrial developments

Numerical Solution of Differential Equations William Edmund Milne, 1953 **The Numerical Solution of Two-point Boundary Problems in Ordinary Differential Equations** Leslie Fox, 1957 **Numerical Solution of Differential Equations** Mahinder Kumar Jain, 1979 *Solving Differential Equations in R* Karlne Soetaert, Jeff Cash, Francesca Mazzia, 2012-06-06 Mathematics plays an important role in many scientific and engineering disciplines This book deals with the numerical solution of differential equations a very important branch of mathematics Our aim is to give a practical and theoretical account of how to solve a large variety of differential equations comprising ordinary differential equations initial value problems and boundary value problems differential algebraic equations partial differential equations and delay differential equations The solution of differential equations using R is the main focus of this book It is therefore intended for the practitioner the student and the scientist who wants to know how to use R for solving differential equations However it has been our goal that non mathematicians should at least understand the basics of the methods while obtaining entrance into the relevant literature that provides more mathematical background Therefore each chapter that deals with R examples is preceded by a chapter where the theory behind the numerical methods being used is introduced In the sections that deal with the use of R for solving differential equations we have taken examples from a variety of disciplines including biology chemistry physics pharmacokinetics Many examples are well known test examples used frequently in the field of numerical analysis

Embracing the Song of Phrase: An Mental Symphony within **Numerical Solution Of Differential Equat**

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