



# CONTENTS

<b>1</b>	<b>Introduction</b>	<b>1</b>
	1.1 The Problem to be Solved	1
	1.2 Numerical Approximation of the Solution	7
	1.3 An Illustration—the Euler Method	10
	1.3.1 <i>Error estimates</i>	13
	1.3.2 <i>Comparison of error estimates with actual errors</i>	15
	1.3.3 <i>Stability</i>	16
	1.3.4 <i>Round-off errors</i>	18
	1.3.5 <i>The perturbation due to the numerical approximation</i>	21
	Problems	23
<b>2</b>	<b>Higher Order One-Step Methods</b>	<b>25</b>
	2.1 The Taylor's Series Method	25
	2.2 Richardson Extrapolation to $h = 0$	26

- 2.3 Second Order Runge-Kutta Methods 27
- 2.4 Explicit Runge-Kutta Methods 31
  - 2.4.1 *The classical Runge-Kutta method* 35
  - 2.4.2 *The Ralston Runge-Kutta method* 36
  - 2.4.3 *Butcher's results on the attainable order of Runge-Kutta methods* 36
- 2.5 Implicit Runge-Kutta Methods 37
  - 2.5.1 *Practical considerations of implicit Runge-Kutta methods* 39
- 2.6 Convergence and Stability 40
  - 2.6.1 *Stability regions for explicit Runge-Kutta methods* 40
  - 2.6.2 *Stability regions for implicit Runge-Kutta methods* 42
- Problems 43

**3**      **Systems of Equations and Equations of Order Greater than One**      **45**

- 3.1 Application of One-Step Techniques to Systems of Equations 46
- 3.2 Reduction of a Higher Order Equation to a System of First Order Equations 47
- 3.3 Direct Methods for Higher Order Equations 47
  - 3.3.1 *Taylor's series methods* 48
  - 3.3.2 *Runge-Kutta methods* 48
- Problems 50

**4**      **Convergence, Error Bounds, and Error Estimates for One-Step Methods**      **52**

- 4.1 Vector and Matrix Norms 53
- 4.2 Existence and the Lipschitz Condition 54
- 4.3 Convergence and Stability 55
- 4.4 Error Bounds and Order of Convergence 59
- 4.5 Asymptotic Error Estimates 61
  - 4.5.1 *The perturbation due to the numerical approximation* 64

- 4.6 General Application of Error Bound and Estimate Theorems 66
  - 4.6.1 *Taylor's series methods* 67
  - 4.6.2 *Runge-Kutta methods* 67
  - 4.6.3 *The need for continuous derivatives* 68
- 4.7 Variable Step Size 68
  - Problems 70

## **5** The Choice of Step Size and Order **72**

- 5.1 The Choice of Order 73
- 5.2 Choice of Step Size 76
- 5.3 The Practical Control of Errors 79
- 5.4 Estimation of the Local Truncation Error 81
  - 5.4.1 *Step doubling* 81
  - 5.4.2 *The Runge-Kutta-Merson method* 85
- Problems 86

## **6** Extrapolation Methods **87**

- 6.1 Polynomial Extrapolation 87
  - 6.1.1 *Example of polynomial extrapolation* 89
  - 6.1.2 *Round-off effects* 89
  - 6.1.3 *Stability* 89
  - 6.1.4 *Higher order methods* 92
- 6.2 Rational Function Extrapolation 93
  - Problems 100

## **7** Multivalued or Multistep Methods—Introduction **102**

- 7.1 Multivalued Methods 103
- 7.2 Explicit Multistep Methods—the Adams-Bashforth Method 104

- 7.2.1 *Generating functions for the coefficients* 108
- 7.2.2 *Two other techniques for deriving the Adams-Bashforth methods* 109
- 7.2.3 *Truncation error in the Adams-Bashforth methods* 110
- 7.3 Implicit Multistep Methods—the Adams-Moulton Method 111
- 7.4 Predictor-Corrector Methods 114
- Problems 115

## **8** General Multistep Methods, Order, and Stability **116**

- 8.1 The Order of a Multistep Method 117
  - 8.1.1 *Determination of  $\alpha$  if  $\beta$  is given and vice versa* 119
  - 8.1.2 *The principal root of a method* 120
- 8.2 Milne's Method 121
  - 8.2.1 *Stability of Milne's method for  $y' = \lambda y$*  122
- 8.3 Stability of General Multistep Methods 124
  - 8.3.1 *Absolute stability* 126
- 8.4 The Class of Three-Step Methods of Order Four 132
- Problems 134

## **9** Multivalued Methods **136**

- 9.1 Behavior of the Error 137
  - 9.1.1 *Stability of predictor-corrector methods* 138
- 9.2 Equivalent Methods 142
  - 9.2.1 *Factors affecting the choice of representation* 143
  - 9.2.2 *Adams' methods in the backward difference representation* 147
  - 9.2.3 *The Nordsieck form of Adams' method* 148
  - 9.2.4 *Modified multistep methods* 150
  - 9.2.5 *Higher order equations* 151
- 9.3 Automatic Control of Step Size and Order 155
- Problems 167

<b>10</b>	<b>Existence, Convergence, and Error Estimates for Multivalued Methods</b>	<b>169</b>
	10.1 Convergence and Stability 172	
	<i>10.1.1 Stability 174</i>	
	<i>10.1.2 Order 180</i>	
	<i>10.1.3 Consistency and convergence 187</i>	
	10.2 The Maximum Order of a Stable Multistep Method 194	
	10.3 Existence of Stable Multivalued Methods 198	
	10.4 Improved Order for Normal Form Multivalued Methods 200	
	10.5 Asymptotic Behavior of the Error 204 Problems 207	
<b>11</b>	<b>Special Methods for Special Problems</b>	<b>209</b>
	11.1 Stiff Equations 209	
	<i>11.1.1 Multistep methods 212</i>	
	<i>11.1.2 A-stable methods 220</i>	
	<i>11.1.3 Methods based on a knowledge of <math>\delta f/\delta y</math> 222</i>	
	11.2 Algebraic and Singular Equations 223	
	11.3 Parameter Estimation 227 Problems 229	
<b>12</b>	<b>Choosing a Method</b>	<b>231</b>
	12.1 Effect of Future Developments 235	
	<b>Bibliography</b>	<b>237</b>
	<b>Index</b>	<b>251</b>