Numerical methods for ordinary differential equations

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Résumé ou extrait : In recent years the study of numerical methods for solving ordinary differential equations has seen many new developments. This second edition of the authors pioneering text is fully revised and updated to acknowledge many of these developments. It includes a complete treatment of linear multistep methods whilst maintaining its unique and comprehensive emphasis on Runge-Kutta methods and general linear methods. Although the specialist topics are taken to an advanced level, the entry point to the volume as a whole is not especially demanding. Early chapters provide a wide-ranging introduction to differential equations and difference equations together with a survey of numerical differential equation methods, based on the fundamental Euler method with more sophisticated methods presented as generalizations of Euler.

Sujet(s) : Runge-Kutta, Méthode de
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