Contents

Preface xi

1 Differential and Difference Equations 1
10 Differential Equation Problems 1
100 Introduction to differential equations 1
101 The Kepler problem 4
102 Many-body gravitational problems 7
103 A problem arising from the method of lines 9
104 The simple pendulum 13
105 A chemical kinetics problem 15
106 The van der Pol equation and limit cycles 17
107 The Lotka–Volterra problem and periodic orbits 18
11 Differential Equation Theory 23
110 Existence and uniqueness of solutions 23
111 Linear systems of differential equations 25
112 Stiff differential equations 26
113 Laplace transforms 28
12 Difference Equation Problems 31
120 Introduction to difference equations 31
121 A linear problem 31
122 The Fibonacci difference equation 33
123 Three quadratic problems 33
124 Iterative solutions of a polynomial equation 34
125 The arithmetic-geometric mean 36
13 Difference Equation Theory 37
130 Linear difference equations 37
131 Constant coefficients 38
132 Powers of matrices 39
133 The Z-transform 42

2 Numerical Differential Equation Methods 45
20 The Euler Method 45

200 *Introduction to the Euler method* 45
201 *Some numerical experiments* 47
202 *Calculations with stepsize control* 52
203 *Calculations with mildly stiff problems* 54
204 *Calculations with the implicit Euler method* 57
21 Analysis of the Euler Method 59
210 *Formulation of the Euler method* 59
211 *Local truncation error* 60
212 *Global truncation error* 61
213 *Convergence of the Euler method* 62
214 *Order of convergence* 63
215 *Asymptotic error formula* 66
216 *Stability characteristics* 68
217 *Local truncation error estimation* 72
218 *Rounding error* 74
22 Generalizations of the Euler Method 78
220 *Introduction* 78
221 *More computations in a step* 79
222 *Greater dependence on previous values* 80
223 *Use of higher derivatives* 82
224 *Multistep-multistage-multiderivative methods* 82
225 *Implicit methods* 83
226 *Local error estimates* 85
23 Runge–Kutta Methods 86
230 *Historical introduction* 86
231 *Second order methods* 86
232 *The coefficient tableau* 87
233 *Third order methods* 88
234 *Introduction to order conditions* 88
235 *Fourth order methods* 90
236 *Higher orders* 91
237 *Implicit Runge–Kutta methods* 92
238 *Stability characteristics* 93
239 *Numerical examples* 95
24 Linear Multistep Methods 97
240 *Historical introduction* 97
241 *Adams methods* 98
242 *General form of linear multistep methods* 99
243 *Consistency, stability and convergence* 100
244 *Predictor-corrector Adams methods* 102
245 *The Milne device* 104
246 *Starting methods* 105
247 *Numerical examples* 106
25 Taylor Series Methods 107

250 Introduction to Taylor series methods . . . 107
251 Manipulation of power series . . . 108
252 An example of a Taylor series solution . . . 109
253 Other methods using higher derivatives . . . 112
254 The use of f derivatives . . . 113
255 Further numerical examples . . . 114
26 Hybrid Methods . . . 115
260 Historical introduction . . . 115
261 Pseudo Runge–Kutta methods . . . 116
262 Generalized linear multistep methods . . . 117
263 General linear methods . . . 117
264 Numerical examples . . . 120

3 Runge–Kutta Methods . . . 123
30 Preliminaries . . . 123
300 Rooted trees . . . 123
301 Functions on trees . . . 126
302 Some combinatorial questions . . . 127
303 The use of labelled trees . . . 131
304 Differentiation . . . 131
305 Taylor's theorem . . . 132
31 Order Conditions . . . 134
310 Elementary differentials . . . 134
311 The Taylor expansion of the exact solution . . . 138
312 Elementary weights . . . 140
313 The Taylor expansion of the approximate solution . . . 145
314 Independence of the elementary differentials . . . 146
315 Conditions for order . . . 147
316 Order conditions for scalar problems . . . 148
317 Independence of elementary weights . . . 149
318 Local truncation error . . . 151
319 Global truncation error . . . 152
32 Low Order Explicit Methods . . . 156
320 Methods of orders less than four . . . 156
321 Simplifying assumptions . . . 157
322 Methods of order four . . . 161
323 New methods from old . . . 167
324 Methods of order five . . . 173
325 Methods of order six . . . 175
326 Methods of orders greater than six . . . 178
33 Runge–Kutta Methods with Error Estimates . . . 181
330 Introduction . . . 181
331 Richardson error estimates . . . 181
332 Methods with built-in estimates . . . 184

333 *A class of error-estimating methods* 185
334 *The methods of Fehlberg* 191
335 *The methods of Verner* 193
336 *The methods of Dormand and Prince* 194
34 Implicit Runge–Kutta Methods 196
340 *Introduction* 196
341 *Solvability of implicit equations* 197
342 *Methods based on Gaussian quadrature* 198
343 *Reflected methods* 202
344 *Methods based on Radau and Lobatto quadrature* 205
35 Stability of Implicit Runge–Kutta Methods 212
350 *A-stability, $A(\alpha)$-stability and L-stability* 212
351 *Criteria for A-stability* 213
352 *Padé approximations to the exponential function* 215
353 *A-stability of Gauss and related methods* 221
354 *Order stars* 223
355 *Order arrows and the Ehle barrier* 226
356 *AN-stability* 228
357 *Non-linear stability* 232
358 *BN-stability of collocation methods* 236
359 *The V and W transformations* 237
36 Implementable Implicit Runge–Kutta Methods 242
360 *Implementation of implicit Runge–Kutta methods* 242
361 *Diagonally-implicit Runge–Kutta methods* 244
362 *The importance of high stage order* 245
363 *Singly implicit methods* 249
364 *Generalizations of singly-implicit methods* 254
365 *Effective order and DESIRE methods* 256
37 Order Barriers 258
370 *Explicit barriers* 258
371 *An upper bound on the required number of stages* 260
38 Algebraic Properties of Runge–Kutta Methods 262
380 *Motivation* 262
381 *Equivalence classes of Runge–Kutta methods* 263
382 *The group of Runge–Kutta methods* 266
383 *The Runge–Kutta group* 269
384 *A homomorphism between two groups* 272
385 *A generalization of G_1* 274
386 *Recursive formula for the product* 275
387 *Some special elements of G* 280
388 *Some subgroups and quotient groups* 283
389 *An algebraic interpretation of effective order* 285
39 Implementation Issues 290
390 *Introduction* 290

391 Optimal sequences . . . 291
392 Acceptance and rejection of steps . . . 293
393 Error per step versus error per unit step . . . 293
394 Control theoretic considerations . . . 295
395 Solving the implicit equations . . . 296

4 Linear Multistep Methods . . . 301
40 Preliminaries . . . 301
400 Fundamentals . . . 301
401 Starting methods . . . 302
402 Convergence . . . 303
403 Stability . . . 304
404 Consistency . . . 304
405 Necessity of conditions for convergence . . . 306
406 Sufficiency of conditions for convergence . . . 308
41 The Order of Linear Multistep Methods . . . 312
410 Criteria for order . . . 312
411 Derivation of methods . . . 314
412 Backward difference methods . . . 316
42 Errors and Error Growth . . . 317
420 Introduction . . . 317
421 Further remarks on error growth . . . 319
422 The underlying one-step method . . . 320
423 Weakly stable methods . . . 322
424 Variable stepsize . . . 323
43 Stability Characteristics . . . 326
430 Introduction . . . 326
431 Stability regions . . . 326
432 Examples of the boundary locus method . . . 329
433 Examples of the Schur criterion . . . 332
434 Stability of predictor–corrector methods . . . 333
44 Order and Stability Barriers . . . 335
440 Survey of barrier results . . . 335
441 Maximum order for a convergent k step method . . . 337
442 Order stars for linear multistep methods . . . 339
443 Order arrows for linear multistep methods . . . 341
45 One-leg Methods and G-stability . . . 343
450 The one–leg counterpart to a linear multistep method . . . 343
451 The concept of G-stability . . . 344
452 Transformations relating one-leg and linear multistep methods . . . 347
453 Effective order interpretation . . . 348
454 Concluding remarks on G-stability . . . 348
46 Implementation Issues . . . 349

460 Survey of implementation considerations . . . 349
461 Representation of data . . . 349
462 Variable stepsize for Nordsieck methods . . . 353
463 Local error estimation . . . 354

5 General Linear Methods . . . 357
50 Representing Methods in General Linear Form . . . 357
500 Multivalue multistage methods . . . 357
501 Transformations of methods . . . 358
502 Runge–Kutta methods as general linear methods . . . 360
503 Linear multistep methods as general linear methods . . . 361
504 Some known unconventional methods . . . 364
505 Some recently discovered general linear methods . . . 366
51 Consistency, Stability and Convergence . . . 369
510 Definitions of consistency and stability . . . 369
511 Covariance of methods . . . 370
512 Definition of convergence . . . 371
513 The necessity of stability . . . 372
514 The necessity of consistency . . . 373
515 Stability and consistency imply convergence . . . 374
52 The Stability of General Linear Methods . . . 381
520 Introduction . . . 381
521 Methods with maximal stability order . . . 383
53 The Order of General Linear Methods . . . 387
530 Possible definitions of order . . . 387
531 Algebraic analysis of order . . . 389
532 An example of the algebraic approach to order . . . 390
533 The underlying one-step method . . . 392
54 Methods with Runge–Kutta stability . . . 394
540 Design criteria for general linear methods . . . 394
541 The types of DIMSIM methods . . . 394
542 Runge–Kutta stability . . . 397
543 Almost Runge–Kutta methods . . . 400
544 Fourth order, four stage ARK methods . . . 403
545 Doubly companion matrices . . . 405
546 Inherent Runge–Kutta stability . . . 407
547 Derivation of methods with IRK stability . . . 409
548 Some nonstiff methods . . . 410
549 Some stiff methods . . . 411

References . . . 415

Index . . . 421