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levels with the power to put
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EQUATIONS: AN INTRODUCTION

For simple differential equations, it is possible to find closed form solutions.

For example, given a function g , the general solution of the simplest equation $Y'(t) = g(t)$ is $Y(t) = \int g(s) ds + c$ with an arbitrary integration constant c . Here, $\int g(s) ds$ denotes any fixed antiderivative of g .

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Numerical Solution of IVP
for ODE Consider the IVP: DE
 $x' = f(t, x)$, IC $x(a) = x_a$.
For simplicity, we will
assume here that $x(t) \in \mathbb{R}^n$ (so
 $F = \mathbb{R}$), and that $f(t, x)$ is
continuous in t, x and
uniformly Lipschitz in x
(with Lipschitz constant L)
on $[a, b] \times \mathbb{R}^n$. So we have
global existence and
uniqueness for the IVP on
 $[a, b]$.

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for ODE~~

solution $y = w(x)$ to the differential equation $y' = f(x, y)$ satisfying the initial condition $w(x_0) = z$ is defined for all $x \in [x_0, X_M]$ and satisfies $\|v(x) - w(x)\| < \epsilon$ for all $x \in [x_0, X_M]$. A solution which is stable on $[x_0, \infty)$ (i.e. stable on $[x_0, X_M]$ for each X_M and with ϵ independent of X_M) is said to be stable in the sense of Lyapunov.

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In this book, the first to offer a systematic and detailed treatment of the numerical solution of Markov chains, William Stewart provides scientists on many levels with the power to put this theory to use in the actual world, where it has applications in areas as diverse as engineering, economics, and education.

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The solution on $t \in [0, 1]$ is given by $X(t) = e^{(1-b)a^2 t} + e^{(b-a)^2 t} - e^{(b-a)^2 t} - e^{(1-b)a^2 t}$ as $dW(s)$. We have then used this solution as a

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starting function to compute an 'explicit solution' on the second interval $[?, 2?]$ with a standard SODE-method and a small stepsize. In the case of multiplicative noise we have computed an 'explicit solution' on a very fine grid (2048 steps) with the Euler-Maruyama scheme.

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These are techniques used to
find a specific solution to
a mathematical problem. a.
analytical Methods b.
mathematical Methods c.
scientific Methods d.
numerical Methods ____ 5.

These are usually the number
of decimal places that can
be accepted as an answer
from a numerical solution.
a. number of nths b. number
of significant figures

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Numerical analysis is the study of algorithms that use numerical approximation (as opposed to symbolic manipulations) for the problems of mathematical analysis (as distinguished from discrete mathematics). Numerical analysis naturally finds application in all fields of engineering and the physical sciences, but in the 21st century also the life sciences, social sciences, medicine, business and even the arts have adopted elements of scientific computations. The growth in computing power has revol

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Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations. Their use is also known as "numerical integration", although this term can also refer to the computation of integrals. Many differential equations cannot be solved using symbolic computation. For practical purposes, however - such as in engineering - a numeric approximation to the solution is often sufficient. The algorithms

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