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There are many numerical solution methods available for engineers to solve differential equations. We will present: (1) The finite difference method to illustrate the principles of converting “differential equations” to “difference equations”, and (2) the Runge- Kutta method - a popular method by engineers.. 29.

Chapter 10 Numerical solution methods - San Jose State ...
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Solution: The first and second characteristic polynomials of the method are $\rho(z) = z^2 - 1$, $\sigma(z) = 1 - 2(z+3)$. Therefore the stability polynomial is $\rho(r;h) = \rho(r) - h\sigma(r) = r^2 - 1 - h(1 - 2r - 6) = r^2 - 1 - h + 2hr + 6h = r^2 + (2h - 1)r + (5h - 1)$. Now, $|\rho(r;h)| = |r^2 + (2h - 1)r + (5h - 1)|$. Clearly, $|\rho(0;h)| = |5h - 1| > |\rho(0,h)|$ if and only if $h > 3/10$.

Numerical Solution of Ordinary Differential Equations
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Given: The integral, $\int_0^2 (6+3\cos x)dx$ Formula used: $\int ab^x dx = \frac{a(b^x - 1)}{\ln b}$ Here, $F(x)$ is... Given: Integral, $\int_0^3 x e^{2x} dx$. Formula used: (1) Formula for h is given by, $h = \frac{b-a}{n}$ (2) Formula for... Given information: Function, $y = \cos x$ Step size, $h = \frac{1}{2}$ The initial value of x , $x = \frac{\pi}{4}$ Formula used:...

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