

## CONTENTS

PREFACE .....	v
CHAPTER 1. INTRODUCTION	1
1.1. INITIAL VALUE PROBLEMS .....	1
1.1.1. Definitions .....	1
1.1.2. Reduction to autonomous, first order form .....	2
1.1.3. Existence and uniqueness .....	3
1.2. TWO-POINT BOUNDARY VALUE PROBLEMS .....	4
1.3. STIFF DIFFERENTIAL EQUATIONS .....	5
1.3.1. Geometrical definition of a stiff differential equation .....	6
1.3.2. The Jacobian matrix of a stiff differential equation .....	8
1.4. PARTIAL DIFFERENTIAL EQUATIONS .....	10
1.4.1. Initial-boundary value problems .....	11
1.4.2. The method of lines .....	12
1.5. SOME MATRIX THEORY AND FUNCTIONAL ANALYSIS .....	16
1.5.1. Notations and definitions .....	17
1.5.2. Theorems .....	18
1.6. DIFFERENCE SCHEMES .....	19
1.6.1. Preliminary definitions .....	20
1.6.2. Consistency .....	21
1.6.3. Convergence .....	23
1.6.4. Stability .....	24
1.6.5. Interpolation formulas .....	25

1.7. NON-LINEAR EQUATIONS .....	27
1.7.1. Iteration functions .....	27
1.7.2. Jacobi iteration .....	29
1.7.3. Accelerated Jacobi iteration .....	30
1.7.4. Richardson iteration .....	32
1.7.5. Newton–Raphson iteration .....	34
CHAPTER 2. SINGLE-STEP METHODS .....	35
2.1. TAYLOR METHODS .....	36
2.1.1. General considerations .....	36
2.1.2. Implicit Taylor methods .....	38
2.2. RUNGE–KUTTA METHODS .....	41
2.3. GENERALIZED RUNGE–KUTTA METHODS .....	44
2.3.1. Formulas based on one evaluation of the Jacobian matrix .....	45
2.3.2. Formulas based on several evaluations of the Jacobian matrix .....	47
2.4. CONSISTENCY CONDITIONS .....	48
2.4.1. Taylor methods .....	49
2.4.2. Iterated Taylor methods .....	50
2.4.3. Taylor–Runge–Kutta formulas .....	54
2.4.4. Formulas of Liniger and Willoughby .....	56
2.4.5. Runge–Kutta methods .....	58
2.4.6. Generalized Runge–Kutta methods .....	62
2.5. CONVERGENCE CONDITIONS .....	67
2.6. STABILITY CONDITIONS .....	70
2.6.1. Propagation of numerical errors .....	71
2.6.2. The stability function .....	76
2.6.3. The stability region .....	81
2.6.4. Stability functions for special problems .....	84
2.6.5. Padé approximations .....	86
2.6.6. Polynomials with optimal real stability boundary .....	89
2.6.7. Polynomials with optimal imaginary stability boundary .....	99
2.6.8. Polynomials with widely separated subregions of stability .....	101
2.6.9. Exponentially fitted functions .....	105
2.6.10. The local numerical error in case of Runge–Kutta methods .....	108

2.7. CONSTRUCTION OF INTEGRATION FORMULAS WITH ADAPTIVE STABILITY FUNCTIONS .....	110
2.7.1. Taylor formulas .....	110
2.7.2. First order Runge–Kutta formulas .....	111
2.7.3. Second order Runge–Kutta formulas .....	113
2.7.4. Third order Runge–Kutta formulas .....	114
2.7.5. Fourth order Runge–Kutta formulas .....	118
2.7.6. Generalized Runge–Kutta formulas of first and second order ..	124
2.7.7. Generalized Runge–Kutta formulas of third order .....	126
2.7.8. Generalized Runge–Kutta formulas of fourth order .....	127
2.8. NUMERICAL EXPERIMENTS .....	128
2.8.1. Methods used .....	128
2.8.2. Computational results .....	130
2.8.3. Conclusions .....	159
2.9. STEP SIZE CONTROL .....	161
2.9.1. The discrepancy of the difference solution .....	161
2.9.2. Error estimates for Taylor methods .....	163
2.9.3. Error estimates for Runge–Kutta methods .....	164
2.9.4. The residual term .....	174
2.9.5. The discrepancy of linearity .....	178
2.9.6. Numerical examples .....	180
2.9.7. Conclusions .....	182
CHAPTER 3. MULTISTEP METHODS .....	185
3.1. MULTISTEP TAYLOR METHODS .....	186
3.1.1. Linear multistep methods .....	186
3.1.2. Implicit linear multistep methods .....	187
3.1.3. Higher derivative forms .....	190
3.2. MULTISTEP RUNGE–KUTTA METHODS .....	191
3.3. GENERALIZED MULTISTEP RUNGE–KUTTA METHODS .....	193
3.4. CONSISTENCY CONDITIONS .....	194
3.4.1. Linear multistep methods .....	194
3.4.2. Two-point multistep Runge–Kutta methods .....	196
3.4.3. Multipoint two-step Runge–Kutta methods .....	197
3.4.4. Generalized linear multistep methods .....	198

3.5. CONVERGENCE CONDITIONS .....	201
3.5.1. A necessary condition .....	201
3.5.2. A sufficient condition .....	203
3.6. STABILITY CONDITIONS .....	205
3.6.1. The characteristic equation .....	206
3.6.2. The stability region .....	208
3.7. TWO-STEP RUNGE-KUTTA METHODS WITH EXTENDED REAL STABILITY INTERVAL .....	213
3.7.1. The stability condition .....	213
3.7.2. First order formulas using $m$ stages .....	215
3.7.3. Second order formulas using $m$ stages .....	218
3.7.4. Third order formulas using three stages .....	220
3.7.5. Fourth order formulas using four stages .....	224
3.8. GENERALIZED LINEAR MULTISTEP METHODS WITH ADAPTIVE PRINCIPAL ROOT AND ZERO-PARASITIC ROOTS .....	226
3.8.1. Two-step formulas .....	227
3.8.2. Two-step formulas with zero-parasitic root .....	227
3.8.3. Higher-step formulas with zero-parasitic roots .....	229
 CHAPTER 4. STABILITY POLYNOMIALS .....	 234
4.1. THE POLYNOMIALS $P_{m,0}$ .....	234
4.2. THE POLYNOMIALS $R_m^{(p)}$ .....	236
4.2.1. Definition .....	236
4.2.2. The "equal ripple" property .....	237
4.2.3. Approximation by Chebyshev polynomials .....	238
4.2.4. Approximation by least squares .....	240
4.2.5. Numerical approximation of the polynomials $R_m^{(p)}$ .....	245
4.2.6. Strongly stable modifications of the polynomials $R_m^{(p)}$ .....	246
4.2.7. Polynomials of changing order and degree .....	247
4.3. THE POLYNOMIALS $I_m^{(p)}$ .....	249
4.3.1. Definition .....	249
4.3.2. Some direct results .....	250
4.3.3. An upper bound for $\beta$ .....	254
4.3.4. The optimal polynomials for odd values of $m$ .....	256

4.4. THE POLYNOMIALS $Z_m^{(p)}$ .....	257
4.4.1. Statement of the problem .....	257
4.4.2. Derivation of the optimal polynomials .....	258
4.4.3. Stability regions .....	259
BIBLIOGRAPHY .....	261
INDEX .....	267