

Implicit two-derivative Runge–Kutta collocation methods for systems of initial value problems

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Abstract

We introduce a new class of implicit two-derivative Runge–Kutta collocation methods designed for the numerical solution of systems of equations and show how they have been implemented in an efficient parallel computing environment. We also discuss the difficulty associated with large systems and how, in this case, one must take advantage of the second derivative terms in the methods. We consider two modified versions of the methods which are suitable for solving stable systems. The first modification involves the introduction of collocation at the two end points of the integration interval in addition to the Gaussian interior collocation points and the second involves the introduction of a different class of basic second derivative methods. With these modifications, fewer function evaluations per step are achieved, resulting into methods that are cheap and easy to implement. The stability properties of these methods are investigated and numerical results are given for each of the modified version to illustrate the computational efficiency of the modified methods.

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Keywords: Block hybrid discrete scheme; Continuous scheme; System of equations; Two-derivative Runge–Kutta methods

1. Introduction

The primary aim of this paper is to introduce a new class of implicit two-derivative Runge–Kutta (TDRK) collocation methods for the numerical solution of initial value problems for systems of ordinary differential equations (ODEs),

$$\begin{cases} y'(x) = f(x, y(x)), & x \in [x_0, T], \\ y(0) = y(x_0). \end{cases} \quad (1)$$

Here $y : [x_0, T] \rightarrow \mathbb{R}^d$ and $f : [x_0, T] \times \mathbb{R}^d \rightarrow \mathbb{R}^d$ is assumed to be sufficiently smooth and $y_0 \in \mathbb{R}^d$ is the given initial value. Let $h > 0$ be a constant stepsize and define the grid by $x_n = x_0 + nh$, $n = 0, 1, 2, \dots, N$ where $Nh = T - x_0$ and a set of equally spaced points on the integration interval is defined by $x_0 < x_1 < x_2 < \dots < x_{n+1} = T$.

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Solving Ordinary Differential Equations I Ernst Hairer, Syvert P. Nørsett, Gerhard Wanner, 2008-04-16 This book deals with methods for solving nonstiff ordinary differential equations The first chapter describes the historical development of the classical theory and the second chapter includes a modern treatment of Runge Kutta and extrapolation methods Chapter three begins with the classical theory of multistep methods and concludes with the theory of general linear methods The reader will benefit from many illustrations a historical and didactic approach and computer programs which help him/her learn to solve all kinds of ordinary differential equations This new edition has been rewritten and new material has been included

Scientific Computing with Ordinary Differential Equations Peter Deuflhard, Folkmar Bornemann, 2012-12-06 Mathematics is playing an ever more important role in the physical and biological sciences provoking a blurring of boundaries between scientific disciplines and a resurgence of interest in the modern as well as the classical techniques of applied mathematics This renewal of interest both in research and teaching has led to the establishment of the series Texts in Applied Mathematics TAM The development of new courses is a natural consequence of a high level of excitement on the research frontier as newer techniques such as numerical and symbolic computer systems dynamical systems and chaos mix with and reinforce the traditional methods of applied mathematics Thus the purpose of this textbook series is to meet the current and future needs of these advances and to encourage the teaching of new courses TAM will publish textbooks suitable for use in advanced undergraduate and beginning graduate courses and will complement the Applied Mathematical Sciences AMS series which will focus on advanced textbooks and research level monographs

Exponential Fitting Liviu Gr. Ixaru, Guido Vanden Berghe, 2004-05-26 Exponential Fitting is a procedure for an efficient numerical approach of functions consisting of weighted sums of exponential trigonometric or hyperbolic functions with slowly varying weight functions This book is the first one devoted to this subject Operations on the functions described above like numerical differentiation quadrature interpolation or solving ordinary differential equations whose solution is of this type are of real interest nowadays in many phenomena as oscillations vibrations rotations or wave propagation The authors studied the field for many years and contributed to it Since the total number of papers accumulated so far in this field exceeds 200 and the fact that these papers are spread over journals with various profiles such as applied mathematics computer science computational physics and chemistry it was time to compact and to systematically present this vast material In this book a series of aspects is covered ranging from the theory of the procedure up to direct applications and sometimes including ready to use programs The book can also be used as a textbook for graduate students

State Estimation for Nonlinear Continuous-Discrete Stochastic Systems Gennady Yu. Kulikov, Maria V. Kulikova, 2024-09-06 This book addresses the problem of accurate state estimation in nonlinear continuous time stochastic models with additive noise and discrete measurements Its main focus is on numerical aspects of computation of the expectation and covariance in Kalman like filters rather than on

statistical properties determining a model of the system state Nevertheless it provides the sound theoretical background and covers all contemporary state estimation techniques beginning at the celebrated Kalman filter including its versions extended to nonlinear stochastic models and till the most advanced universal Gaussian filters with deterministically sampled mean and covariance In particular the authors demonstrate that when applying such filtering procedures to stochastic models with strong nonlinearities the use of adaptive ordinary differential equation solvers with automatic local and global error control facilities allows the discretization error and consequently the state estimation error to be reduced considerably For achieving that the variable stepsize methods with automatic error regulation and stepsize selection mechanisms are applied to treating moment differential equations arisen The implemented discretization error reduction makes the self adaptive nonlinear Gaussian filtering algorithms more suitable for application and leads to the novel notion of accurate state estimation The book also discusses accurate state estimation in mathematical models with sparse measurements Of special interest in this regard it provides a means for treating stiff stochastic systems which often encountered in applied science and engineering being exemplified by the Van der Pol oscillator in electrical engineering and the Oregonator model of chemical kinetics Square root implementations of all Kalman like filters considered and explored in this book for state estimation in Ill conditioned continuous discrete stochastic systems attract the authors particular attention This book covers both theoretical and applied aspects of numerical integration methods including the concepts of approximation convergence stiffness as well as of local and global errors suitably for applied scientists and engineers Such methods serve as a basis for the development of accurate continuous discrete extended unscented cubature and many other Kalman filtering algorithms including the universal Gaussian methods with deterministically sampled expectation and covariance as well as their mixed type versions The state estimation procedures in this book are presented in the fashion of complete pseudo codes which are ready for implementation and use in MATLAB or in any other computation platform These are examined numerically and shown to outperform traditional variants of the Kalman like filters in practical prediction filtering tasks including state estimations of stiff and or ill conditioned continuous discrete nonlinear stochastic systems

Stability of Runge-Kutta Methods for Stiff Nonlinear Differential Equations Kees Dekker, Jan G. Verwer, 1984 The object of this monograph is to present a unified account of all developments concerning stability of Runge Kutta methods for stiff nonlinear differential equations which began in 1975 with Dahlquist's G stability paper and Butcher's B stability paper Designed for the reader with a background in numerical analysis the book contains numerous theoretical and practical results aimed at giving insight into the treatment of nonlinear problems [The Princeton Companion to Applied Mathematics](#) Nicholas J. Higham, Mark R. Dennis, Paul Glendinning, Paul A. Martin, Fadil Santosa, Jared Tanner, 2015-09-15 The must have compendium on applied mathematics This is the most authoritative and accessible single volume reference book on applied mathematics Featuring numerous entries by leading experts and organized thematically it introduces readers to applied mathematics and its uses

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Proceedings of the Summer Computer Simulation Conference ,1987 **Proceedings of the Third International Conference on Computing, Mathematics and Statistics (iCMS2017)** Liew-Kee Kor,Abd-Razak Ahmad,Zanariah Idrus,Kamarul Ariffin Mansor,2019-03-27 This book is a product of the Third International Conference on Computing Mathematics and Statistics iCMS2017 to be held in Langkawi in November 2017 It is divided into four sections according to the thrust areas Computer Science Mathematics Statistics and Multidisciplinary Applications All sections sought to confront current issues that society faces today The book brings collectively quantitative as well as qualitative research methods that are also suitable for future research undertakings Researchers in Computer Science Mathematics and Statistics can use this book as a sourcebook to enrich their research works

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Implicit Two Derivative Runge Kutta Collocation Methods Book Review: Unveiling the Power of Words

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the title story woman hollering creek is about a mexican woman named cleófilas who marries juan pedro martínez sánchez after moving across the border to seguín texas her hopes of having a happy marriage like the characters she

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in the story woman at hollering creek the narrator presents a woman named cleófilas who is abused by her husband even though she knows she can return home to her father cleófilas refuses to do it fearing how she will be seen by the people in her village

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loss longing grief the stories in woman hollering creek often center around loss but the nature of this loss varies greatly some

characters pine over having lost control of a loved one due to infidelity others feel an acute loss of culture after having moved from mexico to

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as she and her son juan pedrito sit by a river called woman hollering creek she thinks about love about how when a man and a woman love each other sometimes that love sours but a parent s love for a child a child s for its parents is another thing entirely

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lupe a mexican american artist moves to san antonio texas and has an affair with a mexican exterminator named flavio while flavio is confident in himself lupe struggles to find a sense of identity and connect to her mexican roots after flavio leaves her lupe comes to a new realization about the woman she wants to be

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other articles where woman hollering creek and other stories is discussed sandra cisneros her collection of short stories woman hollering creek and other stories 1991 contains tales of beleaguered girls and women who nonetheless feel that they have power over their destinies she returned to long fiction with caramelo o puro cuento 2002 a semiautobiographical

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author and poet sandra cisneros wrote a collection of short stories entitled woman hollering creek and other stories in 1991 2 the creek is the subject of the song river called woman hollering by the electric boy rangers

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mar 31 1992 the colorful hispanic southwest comes alive in woman hollering creek while the house on mango street follows a young girl growing up in the dilapidated hispanic section of chicago read by the author

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mar 3 1992 knopf doubleday publishing group mar 3 1992 fiction 192 pages a collection of stories by sandra cisneros the celebrated bestselling author of the house on mango street and the winner of the 2019 pen nabokov award for achievement in international literature

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the protagonist of woman hollering creek a woman who marries juan pedro and moves with him from mexico to the united

states despite her father's misgivings Cleófilas yearns for passion but when she starts her

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short stories Cleófilas Sandra Cisneros's Mexican protagonist finds the grass no greener when she marries and moves to a town on the other side moreover poverty language and distance leave her with nobody to turn to when her dreams of love and passion become a nightmare

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Jan 1 2001 woman hollering creek is a critically acclaimed short story by Sandra Cisneros about the experience of being surrounded by American culture and life while still being feeling ties to one's Mexican heritage while living up north of the Mexico-US border

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Intro woman hollering creek and other stories summary Next my Lucy friend who smells like corn in my Lucy friend who smells like corn a young girl describes her friend Lucy who smells like tortillas and chips and warm bread

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Cisneros's tactile prose brings to vibrant being the sights smells joys and heartaches of growing up female in a culture where women are both strong and victimized men are unfaithful and poverty is mitigated only by family community and religious ties

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woman hollering creek a short story collection published in 1991 presents compelling narratives featuring female characters of all ages eras and walks of life the youngest of the characters are girls still occupied with elementary school and making friends

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climax since woman hollering creek is a collection of short stories there is no single climax however certain stories like never marry a Mexican Eyes of Zapata Bien Pretty and the titular woman hollering creek serve as focal points in the text since they are longer pieces that grapple most significantly with

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