

Numerical solution of initial-value problems in differential-algebraic equations

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Abstrak

Many physical problems are most naturally described by systems of differential and algebraic equations. This book describes some of the places where differential-algebraic equations (DAE's) occur. The basic mathematical theory for these equations is developed and numerical methods are presented and analyzed. Examples drawn from a variety of applications are used to motivate and illustrate the concepts and techniques.

This classic edition, originally published in 1989, is the only general DAE book available. It not only develops guidelines for choosing different numerical methods, it is the first book to discuss DAE codes, including the popular DASSL code. An extensive discussion of backward differentiation formulas details why they have emerged as the most popular and best understood class of linear multistep methods for general DAE's. New to this edition is a chapter that brings the discussion of DAE software up to date. The objective of this monograph is to advance and consolidate the existing research results for the numerical solution of DAE's. The authors present results on the analysis of numerical methods, and also show how these results are relevant for the solution of problems from applications. They develop guidelines for problem formulation and effective use of the available mathematical software and provide extensive references for further study.