

4.3 Initial Value Problems for Ordinary Differential Equations

Introduction :

The analytic methods of solving differential equations are applicable only to limited class of equations. The differential equations appearing in physical problems do not fall into the category of familiar types. Therefore one has to study numerical method to solve such equations. Basically a first order differential equation of the form

$$y' = f(x,y), \quad y(x_0) = y_0 \quad \dots\dots\dots (1)$$

is to be solved numerically by different methods. The methods for the solution of the initial value problem (1) can be classified mainly into two types. They are single step method and multi step methods. In single step methods, the solution at any point x_{n+1} is obtained using the solution at only the previous point x_n where as in multistep method the solution is obtained using the solution at a number of previous points. These methods yield the solution in one of the two forms:

- (i) A series for y in terms of powers of x , from which the value of y can be obtained by direct substitution.
- (ii) A set of tabulated values of x and y .

Taylor Series Method :

Here, we describe the method to solve the initial value problems using Taylor series method. This method is the fundamental numerical method for the solution of initial value problems (1).

Consider the differential equation (1)

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