

ORDINARY DIFFERENTIAL EQUATIONS (BOUNDARY VALUE PROBLEMS): FINITE DIFFERENCE METHODS

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ORDINARY DIFFERENTIAL EQUATIONS (BVP)

• ODE:

$$\frac{d^n y}{dx^n} = f\left(\frac{d^{n-1}y}{dx^{n-1}}, \frac{d^{n-2}y}{dx^{n-2}}, \dots, y, x\right)$$

in canonical forms:

$$\frac{dy_1}{dx} = f_1(x, y_1, y_2, \dots, y_n)$$

$$\frac{dy_2}{dx} = f_2(x, y_1, y_2, \dots, y_n)$$

⋮

$$\frac{dy_n}{dx} = f_n(x, y_1, y_2, \dots, y_n)$$

• Boundary conditions:

$$y_i(x_0) = y_{i0}$$

$$y_j(x_f) = y_{jf}$$

or

$$\frac{dy_i}{dx} = \left. \frac{dy_i}{dx} \right|_{x=x_0}$$

$$\frac{dy_j}{dx} = \left. \frac{dy_j}{dx} \right|_{x=x_f}$$

Or combination thereof!

ORDINARY DIFFERENTIAL EQUATIONS (BVP)

• General form of second order ODE:



Differential Equations Bvp Ssm 3rd

William E. Boyce, Richard C. DiPrima



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