

# *Numerical Solution of Ordinary Differential Equation*

- A first order initial value problem of ODE may be written in the form

$$y'(t) = f(y, t), \quad y(0) = y_0$$

- Example:

$$y'(t) = 3y + 5, \quad y(0) = 1$$

$$y'(t) = ty + 1, \quad y(0) = 0$$

- Numerical methods for ordinary differential equations calculate solution on the points,  $t_n = t_{n-1} + h$  where  $h$  is the steps size

# Numerical Methods For Ordinary Differential Equations

## Numerical Methods For Ordinary Differential Equations

**Michael Rajnik**



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