

Ordinary and Partial Differential Equation Routines in C, C++, Fortran, Java, Maple, and MATLAB

W.E.Schiesser

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Scientists and engineers attempting to solve complex problems require efficient, effective ways of applying numerical methods to ODEs and PDEs. They need a resource that enables fast access to library routines in their choice of a programming language. Ordinary and Partial Differential Equation Routines in C, C++, Fortran, Java, Maple, and MATLAB provides a set of ODE/PDE integration routines in the six most widely used languages in science and engineering, enabling scientists and engineers to apply ODE/PDE analysis toward solving complex problems. This text concisely reviews integration algorithms, then analyzes the widely used Runge Kutta method. It first presents a complete code before discussing its components in detail, focusing on integration concepts such as error monitoring and control. The format allows you to understand the basics of ODE/PDE integration, then calculate sample numerical solutions within your targeted programming language. The applications discussed can be used as templates for the development of a spectrum of new applications and associated codes.



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