14) Given a set of simultaneous equation:

$$\frac{dy_i}{dt} = f_i(t, y_1, \cdots, y_n).$$

with corresponding Jacobian Matrix as:

$$J_{ij} = \frac{\partial f_i}{\partial y_j}$$

we can solve this system of equation using

gsl_odeiv2_system.

This is an user defined data time which would take following parameters

i) int (*function) (double t, const double y[], double dydt [], void* params).

This function will store the vector elements $f_i(t, y, params)$ in the array dydt for argument (t, y) and parameters params and must return GSL_SUCCESS if calculation occurs successfully.

ii) int (*jacobian)(double t, const double y[], double * dfdy, double dfdt[], void * params)

This function stores value of $\frac{\partial f_i}{\partial t}$ in array dfdt and J_{ij} would be stored in dfdy considered as row ordered matrix i.e.

$$J(i,j) = dfdy[i * dimension + j]$$

where dimension or rather `size_t dimension` is another parameter ~~of the type~~ declared in storing dimension and finally parameter is `void * params` ~~containing~~

To solve for stepping functions:

Like Euler, RK methods we use the type.

`gsl_odeiv2_step`

its first function is

`gsl_odeiv2_step * gsl_odeiv2_step_alloc (const gsl_odeiv2_step_type *T, size_t dim)`

allocates the type of stepping function

few of the types we can use are:

`gsl_ode_step_rk2`
`gsl_ode_step_rk4.` etc.

unsigned int `gsl_odeiv2_step_order (const gsl_odeiv2_step * s)` ~~assigns the order of the step~~, the so called h value.

`int gsl_odeiv2_step_set_driver (gsl_odeiv2_step * s, const gsl_odeiv2_driver *d)` → sets pointer of driver object to stepper s.

```
int gsl_odeiv2_step_apply ( gsl_odeiv2_step * s,
double t, double h, double y[], double yerr[],
const double dydt[], double dydt_out[],
const gsl_odeiv2_system * sys).
```

→ This function applies the stepping function s to the system of equation sys.

Now to evolve the system in time we need to use a special ~~class~~ ~~functions called~~ object called.

~~int~~ `gsl_odeiv2_evolve.`

it's instance is created by the function.

```
gsl_odeiv2_evolve * gsl_odeiv2_evolve_alloc (
size_t dim).
```

The main function that causes the evolution is.

```
int gsl_odeiv2_evolve_apply ( gsl_odeiv2_evolve *
e, gsl_odeiv2_control * con, gsl_odeiv2_step * step,
const gsl_odeiv2_system *sys, double * t, double *h,
double y[])
```

This evolves the system (e, sys) from (time, pos)(t, y) using stepping function step. The new output are stored in t and y.

If it is a fixed step function the function is

```
int gsl_odeiv2_evolve_apply_fixed_step( )
```

with all the same API except.

double *h now becomes const double h.

Before actual calculation can be done - the gsl_odeiv2_control object must also be set and gsl_odeiv2_driver.

⇒ There are few functions using which we can solve IVP problems.