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Numerical Solution Of Partial Differential

1 Numerical Solution of Ordinary Di erential Equa-tions An ordinary di erential equation (ODE) is an equation that involves an unknown function (the dependent variable) and some of its derivatives with respect to a single independent variable. An nth-order equation has the highest order derivative of order n: f x;y;y0;y00;::::;y(n) = 0 for a x b; (1.1)

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