Global error estimation using defect correction techniques for explicit Runge-Kutta methods.

University of Toronto, Dept. of Computer Science - Deferred Correction Methods for Ordinary Differential Equations



Description: -

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Numerical investigations on global error estimation for ordinary differential equations

I, Springer Series in Computational Mathematics, vol. However, as these techniques are based on variations of the global error, irrespective of the numerical method used, they fail to provide any more usefull information once the numerical method has reached its limit of accuracy due to the finite arithmetic. In: Stiff differential systems R.

Global error estimation and the backward differentiation formulas

Theoretical aspects concerning their implementations and their orders are first given. Lecture Notes in Mathematics, Vol.

Thirteen ways to estimate global error

BIT 45 2, 341—373 2005.

Cheap global error estimation in some Runge

Various techniques that have been proposed for estimating the accumulated discretization error in the numerical solution of differential equations, particularly ordinary differential equations, are classified, described, and compared.

Deferred Correction Methods for Ordinary Differential Equations

Second, a comparison of them based on a large number of tests is presented.

Generalizing global error estimation for ordinary differential equations by using coupled time

In: Proceedings of the first international conference control problem is studied in embedded Runge—	ce on computational mathematics; Benin City 1983 S. Abstract The global error estimation and –Kutta methods applied to ordinary differential equations ODEs.

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