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provided that the mesh width tends to zero In this case the required estimate for the truncation error follows from consideration of the corresponding problem for it and from a priori estimates of stability with respect to the initial data and the right hand side Putting it briefly this means the known result that consistency and stability imply convergence The Theory of Difference Schemes Alexander A. Samarskii,2001-03-29 The Theory of Difference Schemes emphasizes solutions to boundary value problems through multiple difference schemes It addresses the construction of approximate numerical methods and computer algorithms for solving mathematical physics problems The book also develops mathematical models for obtaining desired solutions in minimal time using direct or iterative difference equations Mathematical Reviews said it is well written and an excellent book with a wealth of mathematical material and techniques **Theory of Difference Schemes** S. K. Godunov,1964 **Theory of Difference Schemes. An Introduction ... Translated by E. Godfredsen** S. K. GODUNOV (and RYABEN'KI (Viktor Solomonovich)),Eugene Alan GODFREDSEN,Viktor Solomonovich RYABEN'KI,1964 New Difference Schemes for Partial Differential Equations Allaberen Ashyralyev,Pavel E. Sobolevskii,2012-12-06 The present monograph is devoted to the construction and investigation of the new high order of accuracy difference schemes of approximating the solutions of regular and singular perturbation boundary value problems for partial differential equations The construction is based on the exact difference scheme and Taylor's decomposition on the two or three points This approach permitted essentially to extend to a class of problems where the theory of difference methods is applicable Namely now it is possible to investigate the differential equations with variable coefficients and regular and singular perturbation boundary value problems The investigation is based on new coercivity inequalities The book will be of value to professional mathematicians as well as advanced students in the fields of numerical analysis functional analysis and ordinary and partial differential equations Exact and Truncated Difference Schemes for Boundary Value ODEs Ivan Gavriluk,Martin Hermann,Volodymyr Makarov,Myroslav V. Kutniv,2011-08-12 The book provides a comprehensive introduction to compact finite difference methods for solving boundary value ODEs with high accuracy The corresponding theory is based on exact difference schemes EDS from which the implementable truncated difference schemes TDS are derived The TDS are now competitive in terms of efficiency and accuracy with the well studied numerical algorithms for the solution of initial value ODEs Moreover various a posteriori error estimators are presented which can be used in adaptive algorithms as important building blocks The new class of EDS and TDS treated in this book can be considered as further developments of the results presented in the highly respected books of the Russian mathematician A A Samarskii It is shown that the new Samarskii like techniques open the horizon for the numerical treatment of more complicated problems The book contains exercises and the corresponding solutions enabling the use as a course text or for self study Researchers and students from numerical methods engineering and other sciences will find this book provides an accessible and self contained introduction to numerical methods for solving boundary value ODEs **Theory of Difference Schemes , an Introduction [by] S. K. Godunov and**

V. S. Ryabenki. Translated by E. Godfredsen Sergei Konstantinovich Godunov, V. S. Rjabenkii, 1964 *Differential Equations, Difference Equations and Matrix Theory* Peter D. Lax, 1957 *Nonstandard Finite Difference Schemes: Methodology And Applications* Ronald E Mickens, 2020-11-11 This second edition of Nonstandard Finite Difference Models of Differential Equations provides an update on the progress made in both the theory and application of the NSFD methodology during the past two and a half decades In addition to discussing details related to the determination of the denominator functions and the nonlocal discrete representations of functions of dependent variables we include many examples illustrating just how this should be done Of real value to the reader is the inclusion of a chapter listing many exact difference schemes and a chapter giving NSFD schemes from the research literature The book emphasizes the critical roles played by the principle of dynamic consistency and the use of sub equations for the construction of valid NSFD discretizations of differential equations [Stability Theory of Finite-difference Schemes for Partial Differential Equations](#) Nigel G. Campbell, 1968 **Stability Theory of Finite-difference Schemes for Partial Differential Equations** Nigel G. Campbell, 1968 *Difference Methods for Initial-Boundary-Value Problems and Flow Around Bodies* You-lan Zhu, Xi-chang Zhong, Bing-mu Chen, Zuo-min Zhang, 2013-06-29 Since the appearance of computers numerical methods for discontinuous solutions of quasi linear hyperbolic systems of partial differential equations have been among the most important research subjects in numerical analysis The authors have developed a new difference method named the singularity separating method for quasi linear hyperbolic systems of partial differential equations Its most important feature is that it possesses a high accuracy even for problems with singularities such as shocks contact discontinuities rarefaction waves and detonations Besides the thorough description of the method itself its mathematical foundation stability convergence theory of difference schemes for initial boundary value hyperbolic problems and its application to supersonic flow around bodies are discussed Further the method of lines and its application to blunt body problems and conical flow problems are described in detail This book should soon be an important working basis for both graduate students and researchers in the field of partial differential equations as well as in mathematical physics

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