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learn the fact that numerical methods offer approximate but credible accurate solutions to the problems that are not readily or possibly solved by closed form solution methods

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explain the idea of a numerical solution to a differential equation and how this compares with an exact or analytic solution describe how euler s method is based on approximating the derivative by the slope of a secant line

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in addition there are several numerical methods that can be used to solve several problems and some of them work better than others depending on the problem to show this we can solve

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in this chapter we study numerical methods for solving a first order differential equation $y' = f(x, y)$ euler's method this section deals with euler's method which is really too crude to be of much use in practical applications

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numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations odes their use is also known as numerical integration although this term can also refer to the computation of integrals many differential equations cannot be solved exactly

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one can use matlab to obtain solutions and plots of solutions of differential equations this can be done either symbolically using dsolve or numerically using numerical solvers like ode45 in this section we will provide examples of using these to solve first order differential equations

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this paper aims to give an overview and summary of numerical methods for the solution of stochastic differential equations it covers discrete time strong and weak approximation methods that are suitable for different applications a range of approaches and results is discussed within a unified framework

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following an introductory chapter on sources of error and computer arithmetic the text covers such topics as approximation and algorithms interpolation numerical differentiation and

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