Ordinary and Partial Differential Equation Routines in C, C++, Fortran, Java, Maple, and MATLAB

H.J. Lee, W.E. Schiesser

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This book provides a set of ODE/PDE integration routines in the six most widely used computer languages, enabling scientists and engineers to apply ODE/PDE analysis toward solving complex problems. This text concisely reviews integration algorithms, then analyzes the widely used Runge-Kutta method. It first presents a complete code before discussing its components in detail, focusing on integration concepts such as error monitoring and control. The format allows scientists and engineers to understand the basics of ODE/PDE integration, then calculate sample numerical solutions within their targeted programming language. The applications discussed can be used as templates for the development of a spectrum of new applications.

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