Contents

List of contributors xiii

Guaranteed Error Bounds for Ordinary Differential Equations 1
George F. Corliss

1 Introduction 2
2 Requirements: validated solutions 4
2.1 What is a "validated solution" of an ODE? 4
2.2 When are validated solutions needed? 6
3 Feasibility 8
3.1 Existence and uniqueness 9
3.2 Enclosures 11
3.3 When we are doomed to fail 14
4 Tools 16
4.1 Interval arithmetic 17
4.2 Automatic differentiation 31
5 Specifications: get tight intervals 34
5.1 Maple worksheet tighter.ms 35
5.2 Approximation + [Error] 44
5.3 Wrapping effect 46
6 Design 46
6.1 Differential inequalities 46
6.2 Defect-controlled solutions 48
6.3 Lohner's method 56
7 Conclusions and further research directions 69
Acknowledgments 70
Bibliography 70

Introduction to Computational Methods for Differential Equations 77
Kenneth Eriksson, Don Estep, Peter Hansbo and Claes Johnson

1 Leibniz's vision 78
2 The discretization method 79
3 An introductory example 80
4 Numerical methods 83
4.1 Reliability and efficiency 83
4.2 A priori and a posteriori error estimates 84
4.3 Accuracy and stability 84

4.4 The total error 85
4.5 Femlab 86
5 Piecewise polynomial approximation in one dimension 86
5.1 Discontinuous piecewise constant approximation 86
5.2 Continuous piecewise linear approximation 88
5.3 Galerkin approximations 90
6 An elliptic model problem 90
6.1 An a posteriori error estimate 92
6.2 An adaptive algorithm 93
6.3 An a priori error estimate 94
6.4 Dirichlet and Neumann boundary conditions 95
6.5 Modeling and data errors 95
7 A "parabolic" model problem 96
7.1 An a posteriori error estimate 97
7.2 Adaptive error control 100
7.3 An a priori error estimate 101
7.4 The effect of quadrature 104
8 A "hyperbolic" model problem 106
8.1 An a posteriori error estimate 106
8.2 An a priori error estimate 107
9 The general initial value problem 109
9.1 An a posteriori error estimate 109
10 An elliptic PDE: Poisson's equation 112
10.1 Introduction 112
10.2 Poisson's equation 113
10.3 Fem for Poisson's equation 114
10.4 Estimates of the interpolation error 115
10.5 A priori error estimates in the energy norm 115
10.6 A posteriori error estimates in the energy norm 115
11 A parabolic PDE: the heat equation 116
12 Concluding remarks. References 117
13 How to obtain Femlab and Introduction to Computational Methods for Differential Equations 118
Bibliography 119

Numerical Solution of Differential-Algebraic Equations 123
Linda R. Petzold

1 Introduction 123
2 Structure of DAE systems 124
3 Multistep methods 126
4 Runge–Kutta methods 128
5 Software for DAEs 131
6 Applications 135

Bibliography 138

Boundary Element Methods 143
Ian H. Sloan

1 A first brief tour of boundary element methods 143
1.1 Introduction 143
1.2 A model problem 144
1.3 A first boundary integral equation 144
1.4 Two important numerical methods — the Galerkin and collocation methods 145
2 Basic boundary integral equations 148
2.1 Classical BIE formulations 148
2.2 The classical BIE quartet 150
2.3 Direct method 153
2.4 Three-dimensional problems 154
3 Smoothing properties, Sobolev spaces, and so forth 155
3.1 Introduction 155
3.2 The single-layer operator 155
3.3 Other integral operators 160
3.4 Regions with corners 160
4 Strong ellipticity and the Galerkin method 161
4.1 Introduction 161
4.2 Strong ellipticity 161
4.3 The Galerkin method 163
5 Assorted methods for a planar problem 164
5.1 Introduction 164
5.2 Galerkin method 165
5.3 The collocation method 167
5.4 The qualocation method 168
5.5 A sketch of the proof of Theorem 5.1 170
5.6 Higher-order convergence 173
5.7 The qualocation method for a region with corners 175
Bibliography 177

Perturbation Theory for Infinite Dimensional Dynamical Systems 181
Andrew Stuart

1 Introduction 182
2 Evolution equations in a Hilbert space 186
2.1 Introduction 186
2.2 Sectorial operators 186
2.3 Notation 189
2.4 The evolution equation 190
2.5 Sectorial evolution equations 190

2.6 The Navier–Stokes equations 196
2.7 The Cahn–Hilliard equation 196
2.8 Ordinary differential equations 197
2.9 Semigroups 197
2.10 Bibliography 202
3 Basic approximation of trajectories 202
3.1 Introduction 202
3.2 Approximation assumptions 203
3.3 Spectral method for the sectorial equation 205
3.4 Backward Euler method for sectorial equations 211
3.5 The phase-field and viscous Cahn–Hilliard equations 211
3.6 Ordinary differential equations 212
3.7 Bibliography 212
4 Equilibria and phase portraits 213
4.1 Introduction 213
4.2 Equilibria 213
4.3 Trajectories asymptotic to a stable steady state 218
4.4 Phase portraits near a saddle 223
4.5 Bibliography 233
5 Unstable manifolds 234
5.1 Introduction 234
5.2 Background theory 234
5.3 Local unstable manifolds 236
5.4 Global unstable sets 241
5.5 Bibliography 242
6 Inertial manifolds 243
6.1 Introduction 243
6.2 Existence theory 243
6.3 Perturbation theory 249
6.4 Bibliography 253
7 Attractors 253
7.1 Introduction 253
7.2 Background theory 254
7.3 Upper-semicontinuity of attractors 258
7.4 Continuity for exponentially attracting attractors 259
7.5 Lower-semicontinuity of attractors 261
7.6 Bibliography 262
8 Error analysis for gradient systems 263
8.1 Introduction 263
8.2 The result 264
8.3 Bibliography 270
9 Practical numerical stability 270
Bibliography 271

10 Appendix A — Sectorial evolution equations 278
11 Appendix B — Contraction principles and Taylor expansions 284
12 Appendix C — Attractive invariant manifolds 286

Delay Differential Equations: Theory and Numerics 291
M. Zennaro

1 Introduction 291
2 Theoretical analysis of a class of delay differential equations 292
2.1 Location of discontinuities and existence of solutions 293
2.2 Some important particular equations 293
2.3 Stability 294
3 How to solve delay differential equations numerically 298
3.1 A general approach 299
3.2 Runge–Kutta methods and one-step interpolation 300
3.3 Runge–Kutta methods for delay differential equations 303
3.4 Available methods and software 307
4 Stability properties of numerical methods 308
4.1 P-stability and GP-stability 308
4.2 PN-stability and GPN-stability 315
4.3 RN-stability and GRN-stability 319
4.4 Further stability investigations 320
5 More general classes of delay differential equations 321
5.1 Equations with vanishing delay 321
5.2 Neutral delay differential equations 324
5.3 Equations with state dependent delays 326
5.4 Equations with several delays 327
Bibliography 328