CONTENTS

SURVEY		1
CHAPTER 1 Stiff differential equations		
1.1	Stiffness	5
1.2	The one-sided Lipschitz condition	15
1.3	Dissipativity	17
1.4	The linear model system	17
1.5	The logarithmic matrix norm	27
1.6	Remarks	34
CHAPTER 2 Contractivity and stability		
2.1	Some definitions on contractivity and stability	37
2.2	Absolute stability	40
2.3	Unconditional contractivity for the linear model system	43
2.4	A specific property of implicit Euler	46
2.5	The à priori global error bound	48
2.6	An instructive example	51
CHAPTER 3 Runge-Kutta methods		55
3.1	The general structure of a Runge-Kutta formula	55
3.2	The simplifying conditions	57
3.3	Methods based on high order quadrature	62
3.4	The stability function	71
3.5	Diagonally and singly-implicit methods	75
3.6	The W-transformation	83
3.7	The direct product of matrices	93
CHAPTER 4 Contractivity of Runge-Kutta methods		97
4.1	B-stability	97
4.2	Algebraic stability	102
4.3	Relations between various stability properties	104
4.4	Reducibility	107
4.5	Reducibility and stability	114
4.6	Algebraically stable methods	117

viii Contents

CHAPTER 5 Solution of the algebraic equations in Runge-Kutta schemes			
5.1	Notational conventions	132	
5.2	Existence and uniqueness for the linear model system	136	
5.3	Existence and uniqueness for nonlinear problems	143	
5.4	BSI-stability	151	
5.5	BSI-stability of Gauss-Legendre methods	155	
5.6	BSI-stability of Radau IA-methods	158	
5.7	BSI-stability of Radau IIA-methods	162	
5.8	BSI-stability of Lobatto IIIA- and IIIB-methods	164	
5.9	BSI-stability of Lobatto IIIC-methods	169	
5.10	BSI-stability of diagonally and singly-implicit methods	172	
5.11	Generalizations of B-stability	177	
5.12	Implementation of implicit Runge-Kutta methods	180	
CHAPTER 6 Contractivity of explicit methods			
6.1	The model class	185	
6.2	The concept of circle contractivity	187	
6.3	Examples of circle contractive methods	191	
CHAPTER 7 The concept of B-convergence			
7.1	The model problem of Prothero and Robinson	196	
7.2	B-consistency and B-convergence	199	
7.3	Sufficient conditions for B-consistency	204	
7.4	Sufficient conditions for B-convergence	209	
7.5	A numerical illustration	212	
7.6	Remarks	216	
CHAPTER 8 The concept of D-stability			
8.1	The definition of D-stability	219	
8.2	The problem class §	220	
8.3	D-stability of implicit Euler	225	
8.4	On D-stability and stepwise stability	227	
CHAPTER 9 Runge-Kutta Rosenbrock methods 231			
9.1	The variation of constants formula	232	
9.2	Stability of the variation of constants formula	234	
9.3	Results on D-stability	237	

Contents ix

9.4	On the stability of implemented Runge-Kutta schemes	245
9.5	D-stability and the autonomous form	249
9.6	Some remarks on B-consistency and B-convergence	251
9.7	A numerical illustration	252
СНАР	TER 10 Applications to partial differential equations	255
10.1	The method of lines	255
10.2	Review of some stability concepts for semi-discrete problems	257
10.3	Review of some stability concepts for integration formulas	261
10.4	A pseudo-linear parabolic problem	269
10.5	The hyperbolic model problem	272
10.6	Diffusion-convection problems	275
10.7	The shallow water equations: conservative space differencing	277
10.8	The shallow water equations: conservative time integration	286
BIBLI	OGRAPHY AND AUTHOR INDEX	289
SUBJE	ECT INDEX	301
SYMB	OL INDEX	306