

Introduction To The Numerical Solution Of Markov Chains

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~~Introduction to the Numerical Solution of IVP for ODE~~

solution $y = w(x)$ to the differential equation $y' = f(x, y)$ satisfying the initial condition $w(x_0) = z$ is defined for all $x \in [x_0, X_M]$ and satisfies $\|w(x) - w(x')\| \leq k \|x - x'\|$ for all $x, x' \in [x_0, X_M]$. A solution which is stable on $[x_0, X_M]$ (i.e. stable on $[x_0, X_M]$ for each X_M and with ϵ independent of X_M) is said to be stable

in the sense of Lyapunov.

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The solution on $t \in [0,1]$ is given by $X(t) = e^{at} + b \int_0^t e^{a(t-s)} W(s) ds$. We have then used this solution as a starting function to compute an 'explicit solution' on the second interval $[1,2]$ with a standard SODE-method and a small stepsize. In the case of multiplicative noise we have computed an 'explicit solution' on a very fine grid (2048 steps) with the Euler-Maruyama scheme.

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These are techniques used to find a specific solution to a mathematical problem. a. analytical Methods b. mathematical Methods c. scientific Methods d. numerical Methods ___ 5. These are usually the number of decimal places that can be accepted as an answer from a numerical solution. a. number of nths b. number of significant figures

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Numerical methods for ordinary differential equations are methods used to find numerical approximations to the solutions of ordinary differential equations. 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 using symbolic computation. For practical purposes, however - such as in engineering - a numeric approximation to the solution is often sufficient. The algorithms studied ...

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