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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 is sometimes taken to mean the computation of integrals.

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## **Numerical methods for ordinary differential equations ...**

In mathematics, a stiff equation is a differential equation for which certain numerical methods for solving the equation are numerically unstable, unless the step size is taken to be extremely small. It has proven difficult to formulate a precise definition of

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stiffness, but the main idea is that the equation includes some terms that can lead to rapid variation in the solution. When integrating a differential equation numerically, one would expect the requisite step size to be relatively small i

## **Stiff equation - Wikipedia**

In this text, we introduce the basic

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concepts for the numerical modelling of partial differential equations. We consider the classical elliptic, parabolic and hyperbolic linear equations, but also the diffusion, transport, and Navier-Stokes equations, as well as equations representing conservation laws, saddle-point problems and optimal control problems.

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