Implicit two–derivative Runge–Kutta collocation methods for systems of initial value problems

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Abstract

We introduce a new class of implicit two–derivative Runge–Kutta collocation methods designed for the numerical solution of systems of equations and show how they have been implemented in an efficient parallel computing environment. We also discuss the difficulty associated with large systems and how, in this case, one must take advantage of the second derivative terms in the methods. We consider two modified versions of the methods which are suitable for solving stable systems. The first modification involves the introduction of collocation at the two end points of the integration interval in addition to the Gaussian interior collocation points and the second involves the introduction of a different class of basic second derivative methods. With these modifications, fewer function evaluations per step are achieved, resulting into methods that are cheap and easy to implement. The stability properties of these methods are investigated and numerical results are given for each of the modified version to illustrate the computational efficiency of the modified methods.

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Keywords: Block hybrid discrete scheme; Continuous scheme; System of equations; Two–derivative Runge–Kutta methods

1. Introduction

The primary aim of this paper is to introduce a new class of implicit two-derivative Runge–Kutta (TDRK) collocation methods for the numerical solution of initial value problems for systems of ordinary differential equations (ODEs).

$$\begin{cases} y'(x) = f(x, y(x)), & x \in [x_0, T], \\ y(0) = y(x_0). \end{cases} \qquad (1)$$

Here $y : [x_0, T] \longrightarrow \mathbb{R}^d$ and $f : [x_0, T] \times \mathbb{R}^d \longrightarrow \mathbb{R}^d$ is assumed to be sufficiently smooth and $y_0 \in \mathbb{R}^d$ is the given initial value. Let $h > 0$ be a constant stepsize and define the grid by $x_n = x_0 + nh, n = 0, 1, 2, \ldots, N$ where $Nh = T - x_0$ and a set of equally spaced points on the integration interval is defined by $x_0 < x_1 < x_2 < \cdots < x_{n+1} = T$.

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rather than on statistical properties determining a model of the system state Nevertheless it provides the sound theoretical background and covers all contemporary state estimation techniques beginning at the celebrated Kalman filter including its versions extended to nonlinear stochastic models and till the most advanced universal Gaussian filters with deterministically sampled mean and covariance In particular the authors demonstrate that when applying such filtering procedures to stochastic models with strong nonlinearities the use of adaptive ordinary differential equation solvers with automatic local and global error control facilities allows the discretization error and consequently the state estimation error to be reduced considerably For achieving that the variable stepsize methods with automatic error regulation and stepsize selection mechanisms are applied to treating moment differential equations arisen The implemented discretization error reduction makes the self adaptive nonlinear Gaussian filtering algorithms more suitable for application and leads to the novel notion of accurate state estimation The book also discusses accurate state estimation in mathematical models with sparse measurements Of special interest in this regard it provides a means for treating stiff stochastic systems which often encountered in applied science and engineering being exemplified by the Van der Pol oscillator in electrical engineering and the Oregonator model of chemical kinetics Square root implementations of all Kalman like filters considered and explored in this book for state estimation in Ill conditioned continuous discrete stochastic systems attract the authors particular attention This book covers both theoretical and applied aspects of numerical integration methods including the concepts of approximation convergence stiffness as well as of local and global errors suitably for applied scientists and engineers Such methods serve as a basis for the development of accurate continuous discrete extended unscented cubature and many other Kalman filtering algorithms including the universal Gaussian methods with deterministically sampled expectation and covariance as well as their mixed type versions The state estimation procedures in this book are presented in the fashion of complete pseudo codes which are ready for implementation and use in MATLAB or in any other computation platform These are examined numerically and shown to outperform traditional variants of the Kalman like filters in practical prediction filtering tasks including state estimations of stiff and or ill conditioned continuous discrete nonlinear stochastic systems

Stability of Runge-Kutta Methods for Stiff Nonlinear Differential Equations Kees Dekker,Jan G. Verwer,1984 The object of this monograph is to present a unified account of all developments concerning stability of Runge Kutta methods for stiff nonlinear differential equations which began in 1975 with Dahlquist s G stability paper and Butcher s B stability paper Designed for the reader with a background in numerical analysis the book contains numerous theoretical and practical results aimed at giving insight into the treatment of nonlinear problems **The Princeton Companion to Applied Mathematics** Nicholas J. Higham,Mark R. Dennis,Paul Glendinning,Paul A. Martin,Fadil Santosa,Jared Tanner,2015-09-15 The must have compendium on applied mathematics This is the most authoritative and accessible single volume reference book on applied mathematics Featuring numerous entries by leading experts and organized thematically it introduces

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