

MATLAB's standard solver for ordinary differential equations (ODE's) is the function `ode45`. This function implements a Runge-Kutta method with a variable time step for efficient computations. `ode45` is designed to handle the following general problem:

$$\frac{dy}{dt} = f(t, y) \quad y(t_0) = y_0 \quad (1)$$

where t is the independent variable (time, position, volume) and y is a vector of dependent variables (parameters, positions, concentrations) to be found. The mathematical problem is specified where the vector of functions on the right-hand side of Eq. (1), $f(t, y)$, is set and the initial conditions, $y = y_0$, at time t_0 , are specified.

This note here apply to versions of MATLAB where 5.0 and above; the notes of using the function `ode45`. For more information on this and other ODE solvers in MATLAB, see the on-line help.

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Blackwell October 2010

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**L. F. Shampine, I. Gladwell, S.
Thompson**



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Solving ODEs with MATLAB L. F. Shampine, I. Gladwell, S. Thompson, 2003-04-28 This concise text first published in 2003 is for a one semester course for upper level undergraduates and beginning graduate students in engineering science and mathematics and can also serve as a quick reference for professionals The major topics in ordinary differential equations initial value problems boundary value problems and delay differential equations are usually taught in three separate semester long courses This single book provides a sound treatment of all three in fewer than 300 pages Each chapter begins with a discussion of the facts of life for the problem mainly by means of examples Numerical methods for the problem are then developed but only those methods most widely used The treatment of each method is brief and technical issues are minimized but all the issues important in practice and for understanding the codes are discussed The last part of each chapter is a tutorial that shows how to solve problems by means of small but realistic examples

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