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In Chaps. 2 and 3 we were concerned mainly with the numerical solution of ordinary differential equations of the form  $y = f(x, y)$ . However, there are problems

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Additional Physical Format: Online version: Brenan, Kathryn Eleda, 1954-Numerical solution of initial-value problems in differential-algebraic equations.

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we need to think about other possible ways to analyze first order initial value problems. The term "Numerical Methods" is the solutions to initial value

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differential-algebraic equations Two major problems in the solution of DAEs are index "Numerical Solutions of Differential Algebraic Equations of Index

### **Numerical solution of retarded initial value**

Retarded initial value problems are routinely replaced by an initial value problem of ordinary differential equations along with an appropriate interpolation scheme.

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A first-order differential equation is an Initial value problem Numerical methods for solving first-order IVPs often fall into one of two large categories:

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