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For example, given a function  $g$ , the  
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equation  $Y'(t) = g(t)$  is  $Y(t) = \int g(s) ds + c$  with an arbitrary integration constant. Here,  $\int g(s) ds$  denotes any fixed antiderivative of  $g$ .

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~~Markov Chains~~  
t,  $x$  and uniformly Lipschitz in  $x$  (with Lipschitz constant  $L$ ) on  $[a, b] \times \mathbb{R}^n$ . So we have global existence and uniqueness for the IVP on  $[a, b]$ .

## ~~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  $\|w(x) - \tilde{w}(x)\| < \epsilon$  for all  $x \in [x_0, X_M]$ . A solution which is stable on  $[x_0, \infty)$  (i.e. stable on  $[x_0, X_M]$  for each  $X_M$  and with  $\epsilon$  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

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$X(t) = e^{at} + b a^{-2} e^{b a t} + b a^{-2} e^{at} + \dots$   
at  $t = 0$   $t = \dots$  as  $d W(s)$ . We have then used this solution as a starting function to compute an 'explicit solution' on the second interval  $[?, 2?]$  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 analysis is the study of algorithms that use numerical approximation (as opposed to symbolic manipulations) for the problems of mathematical analysis (as distinguished from discrete mathematics). Numerical analysis

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naturally finds application in all fields of engineering and the physical sciences, but in the 21st century also the life sciences, social sciences, medicine, business and even the arts have adopted elements of scientific computations. The growth in computing power has revol

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