

国外数学名著系列

(影印版) 17

E.Hairer S.P.Nørsett G.Wanner

**Solving Ordinary
Differential Equations I**
Nonstiff Problems
Second Edition

常微分方程的解法 I
非刚性问题
(第二版)



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《常微分方程的解法 I：非刚性问题(第二版)》主要论述非刚性常微分方程。第一章介绍自牛顿、莱布尼兹、欧拉和哈密尔顿以来经典理论的历史发展，极限环及奇异吸引子。第二章用现代观念阐述龙格库塔方法和外插法，并讨论稠密输出的连续方法、并行龙格库塔方法、哈密尔顿系统的特殊方法、二阶常微分方程和时滞方程。第三章从多步方法的古典理论开始，论述变步长方法和Nordsieck方法及一般线性方法的理论。

本书包括非刚性问题在物理、化学、生物和天文中的应用，计算机程序及数值比较。

第二版中重写了某些章节，增加了新的内容。

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《国外数学名著系列》(影印版)序

要使我国的数学事业更好地发展起来,需要数学家淡泊名利并付出更艰苦地努力。另一方面,我们也要从客观上为数学家创造更有利的发展数学事业的外部环境,这主要是加强对数学事业的支持与投资力度,使数学家有较好的工作与生活条件,其中也包括改善与加强数学的出版工作。

从出版方面来讲,除了较好较快地出版我们自己的成果外,引进国外的先进出版物无疑也是十分重要与必不可少的。从数学来说,施普林格(Springer)出版社至今仍然是世界上最具权威的出版社。科学出版社影印一批他们出版的好的新书,使我国广大数学家能以较低的价格购买,特别是在边远地区工作的数学家能普遍见到这些书,无疑是对推动我国数学的科研与教学十分有益的事。

这次科学出版社购买了版权,一次影印了23本施普林格出版社出版的数学书,就是一件好事,也是值得继续做下去的事情。大体上分一下,这23本书中,包括基础数学书5本,应用数学书6本与计算数学书12本,其中有些书也具有交叉性质。这些书都是很新的,2000年以后出版的占绝大部分,共计16本,其余的也是1990年以后出版的。这些书可以使读者较快地了解数学某方面的前沿,例如基础数学中的数论、代数与拓扑三本,都是由该领域大数学家编著的“数学百科全书”的分册。对从事这方面研究的数学家了解该领域的前沿与全貌很有帮助。按照学科的特点,基础数学类的书以“经典”为主,应用和计算数学类的书以“前沿”为主。这些书的作者多数是国际知名的大数学家,例如《拓扑学》一书的作者诺维科夫是俄罗斯科学院的院士,曾获“菲尔兹奖”和“沃尔夫数学奖”。这些大数学家的著作无疑将会对我国的科研人员起到非常好的指导作用。

当然,23本书只能涵盖数学的一部分,所以,这项工作还应该继续做下去。更进一步,有些读者面较广的好书还应该翻译成中文出版,使之有更大的读者群。

总之,我对科学出版社影印施普林格出版社的部分数学著作这一举措表示热烈的支持,并盼望这一工作取得更大的成绩。

王元

2005年12月3日

*This edition is dedicated to
Professor John Butcher
on the occasion of his 60th birthday*

His unforgettable lectures on Runge-Kutta methods, given in June 1970 at the University of Innsbruck, introduced us to this subject which, since then, we have never ceased to love and to develop with all our humble abilities.

From the Preface to the First Edition

So far as I remember, I have never seen an Author's Preface which had any purpose but one — to furnish reasons for the publication of the Book. (Mark Twain)

Gauss' dictum, "when a building is completed no one should be able to see any trace of the scaffolding," is often used by mathematicians as an excuse for neglecting the motivation behind their own work and the history of their field. Fortunately, the opposite sentiment is gaining strength, and numerous asides in this Essay show to which side go my sympathies. (B.B. Mandelbrot 1982)

This gives us a good occasion to work out most of the book until the next year. (the Authors in a letter, dated Oct. 29, 1980, to Springer-Verlag)

There are two volumes, one on non-stiff equations, . . . , the second on stiff equations, The first volume has three chapters, one on classical mathematical theory, one on Runge-Kutta and extrapolation methods, and one on multistep methods. There is an Appendix containing some Fortran codes which we have written for our numerical examples.

Each chapter is divided into sections. Numbers of formulas, theorems, tables and figures are consecutive in each section and indicate, in addition, the section number, but not the chapter number. Cross references to other chapters are rare and are stated explicitly. . . . References to the Bibliography are by "Author" plus "year" in parentheses. The Bibliography makes no attempt at being complete; we have listed mainly the papers which are discussed in the text.

Finally, we want to thank all those who have helped and encouraged us to prepare this book. The marvellous "Minisymposium" which G. Dahlquist organized in Stockholm in 1979 gave us the first impulse for writing this book. J. Steinig and Chr. Lubich have read the whole manuscript very carefully and have made extremely valuable mathematical and linguistical suggestions. We also thank J.P. Eckmann for his troff software with the help of which the whole manuscript has been printed. For preliminary versions we had used textprocessing programs written by R. Menk. Thanks also to the staff of the Geneva computing center for their help. All computer plots have been done on their beautiful HP plotter. Last but not least, we would like to acknowledge the agreeable collaboration with the planning and production group of Springer-Verlag.

October 29, 1986

The Authors

Preface to the Second Edition

The preparation of the second edition has presented a welcome opportunity to improve the first edition by rewriting many sections and by eliminating errors and misprints. In particular we have included new material on

- Hamiltonian systems (I.14) and symplectic Runge-Kutta methods (II.16);
 - dense output for Runge-Kutta (II.6) and extrapolation methods (II.9);
 - a new Dormand & Prince method of order 8 with dense output (II.5);
 - parallel Runge-Kutta methods (II.11);
 - numerical tests for first- and second order systems (II.10 and III.7).
- Our sincere thanks go to many persons who have helped us with our work:

- all readers who kindly drew our attention to several errors and misprints in the first edition;
- those who read preliminary versions of the new parts of this edition for their invaluable suggestions: D.J. Higham, L. Jay, P. Kaps, Chr. Lubich, B. Moesli, A. Ostermann, D. Pfenniger, P.J. Prince, and J.M. Sanz-Serna.
- our colleague J. Steinig, who read the entire manuscript, for his numerous mathematical suggestions and corrections of English (and Latin!) grammar;
- our colleague J.P. Eckmann for his great skill in manipulating Apollo workstations, font tables, and the like;
- the staff of the Geneva computing center and of the mathematics library for their constant help;
- the planning and production group of Springer-Verlag for numerous suggestions on presentation and style.

This second edition now also benefits, as did Volume II, from the marvels of \TeX nology. All figures have been recomputed and printed, together with the text, in Postscript. Nearly all computations and text processings were done on the Apollo DN4000 workstation of the Mathematics Department of the University of Geneva; for some long-time and high-precision runs we used a VAX 8700 computer and a Sun IPX workstation.

November 29, 1992

The Authors

Contents

Chapter I. Classical Mathematical Theory

I.1	Terminology	2
I.2	The Oldest Differential Equations	4
	Newton	4
	Leibniz and the Bernoulli Brothers	6
	Variational Calculus	7
	Clairaut	9
	Exercises	10
I.3	Elementary Integration Methods	12
	First Order Equations	12
	Second Order Equations	13
	Exercises	14
I.4	Linear Differential Equations	16
	Equations with Constant Coefficients	16
	Variation of Constants	18
	Exercises	19
I.5	Equations with Weak Singularities	20
	Linear Equations	20
	Nonlinear Equations	23
	Exercises	24
I.6	Systems of Equations	26
	The Vibrating String and Propagation of Sound	26
	Fourier	29
	Lagrangian Mechanics	30
	Hamiltonian Mechanics	32
	Exercises	34
I.7	A General Existence Theorem	35
	Convergence of Euler's Method	35
	Existence Theorem of Peano	41
	Exercises	43
I.8	Existence Theory using Iteration Methods and Taylor Series	44
	Picard-Lindelöf Iteration	45
	Taylor Series	46
	Recursive Computation of Taylor Coefficients	47
	Exercises	49

I.9	Existence Theory for Systems of Equations	51
	Vector Notation	52
	Subordinate Matrix Norms	53
	Exercises	55
I.10	Differential Inequalities	56
	Introduction	56
	The Fundamental Theorems	57
	Estimates Using One-Sided Lipschitz Conditions	60
	Exercises	62
I.11	Systems of Linear Differential Equations	64
	Resolvent and Wronskian	65
	Inhomogeneous Linear Equations	66
	The Abel-Liouville-Jacobi-Ostrogradskii Identity	66
	Exercises	67
I.12	Systems with Constant Coefficients	69
	Linearization	69
	Diagonalization	69
	The Schur Decomposition	70
	Numerical Computations	72
	The Jordan Canonical Form	73
	Geometric Representation	77
	Exercises	78
I.13	Stability	80
	Introduction	80
	The Routh-Hurwitz Criterion	81
	Computational Considerations	85
	Liapunov Functions	86
	Stability of Nonlinear Systems	87
	Stability of Non-Autonomous Systems	88
	Exercises	89
I.14	Derivatives with Respect to Parameters and Initial Values ..	92
	The Derivative with Respect to a Parameter	93
	Derivatives with Respect to Initial Values	95
	The Nonlinear Variation-of-Constants Formula	96
	Flows and Volume-Preserving Flows	97
	Canonical Equations and Symplectic Mappings	100
	Exercises	104
I.15	Boundary Value and Eigenvalue Problems	105
	Boundary Value Problems	105
	Sturm-Liouville Eigenvalue Problems	107
	Exercises	110
I.16	Periodic Solutions, Limit Cycles, Strange Attractors	111
	Van der Pol's Equation	111
	Chemical Reactions	115
	Limit Cycles in Higher Dimensions, Hopf Bifurcation	117
	Strange Attractors	120
	The Ups and Downs of the Lorenz Model	123
	Feigenbaum Cascades	124
	Exercises	126

Chapter II. Runge-Kutta and Extrapolation Methods

II.1	The First Runge-Kutta Methods	132
	General Formulation of Runge-Kutta Methods	134
	Discussion of Methods of Order 4	135
	“Optimal” Formulas	139
	Numerical Example	140
	Exercises	141
II.2	Order Conditions for Runge-Kutta Methods	143
	The Derivatives of the True Solution	145
	Conditions for Order 3	145
	Trees and Elementary Differentials	145
	The Taylor Expansion of the True Solution	148
	Faà di Bruno’s Formula	149
	The Derivatives of the Numerical Solution	151
	The Order Conditions	153
	Exercises	154
II.3	Error Estimation and Convergence for RK Methods	156
	Rigorous Error Bounds	156
	The Principal Error Term	158
	Estimation of the Global Error	159
	Exercises	163
II.4	Practical Error Estimation and Step Size Selection	164
	Richardson Extrapolation	164
	Embedded Runge-Kutta Formulas	165
	Automatic Step Size Control	167
	Starting Step Size	169
	Numerical Experiments	170
	Exercises	172
II.5	Explicit Runge-Kutta Methods of Higher Order	173
	The Butcher Barriers	173
	6-Stage, 5th Order Processes	175
	Embedded Formulas of Order 5	176
	Higher Order Processes	179
	Embedded Formulas of High Order	180
	An 8th Order Embedded Method	181
	Exercises	185
II.6	Dense Output, Discontinuities, Derivatives	188
	Dense Output	188
	Continuous Dormand & Prince Pairs	191
	Dense Output for DOP853	194
	Event Location	195
	Discontinuous Equations	196
	Numerical Computation of Derivatives with Respect to Initial Values and Parameters	200
	Exercises	202
II.7	Implicit Runge-Kutta Methods	204
	Existence of a Numerical Solution	206
	The Methods of Kuntzmann and Butcher of Order 2s	208
	IRK Methods Based on Lobatto Quadrature	210