

## Numerical Methods for Delay Differential Equations (Numerical Mathematics and Scientific Computation)

Alfredo Bellen, Marino Zennaro



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The main purpose of the book is to introduce the readers to the numerical integration of the Cauchy problem for delay differential equations (DDEs). Peculiarities and differences that DDEs exhibit with respect to ordinary differential equations are preliminarily outlined by numerous examples illustrating some unexpected, and often surprising behaviors of the analytical and numerical solutions. The effect of various kinds of delays on the regularity of the solution is described and some essential existence and uniqueness results are reported. The book is centered on the various approaches existing in the literature, and develops an exhaustive error and well-posedness analysis for the general classes of one-step and multistep methods.

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