

Proposed Errata

Griffiths, D. F., and Desmond J. Higham.
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 Initial Value Problems.* London: Springer, 2010.

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– Negative line numbers are counted from the bottom of the page (excluding the footer).

Chapter 2

P.28	Line 16	At the end of the line, replace $e^{ \lambda , t_f}$ with $e^{ \lambda t_f}$ (remove the comma).
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Chapter 3

P.41	Ex. 3.11	In the last equation in this exercise, replace $g(t_n)$ with $g^{(p-1)}(t_n)$. (We are using successive derivatives of $g(t)$)
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Chapter 4

P.47	Fig. 4.1	• Change the ylabel of the RHS figure from x_n to e_n. • The legend of the RHS figure crosses the margins.
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Chapter 5

P.62	Mult.	• Line 5: “IVPsof ” should read “IVPs of ”. • Line 6: “IVPsor ” should read “IVPs or ”.
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P.70	Line 16	“LTEis” should read “LTE is”.
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Chapter 6

P.66	Item 3	Remove the extra 's' in “Nyström method (1925): <u>s</u> ”
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P.94	Line 5	“if, and only if” part seems to be wrong. The result depends on the value of γ :
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$$\begin{cases} -\frac{2}{1-\gamma^2} < \hat{h} < 0 & 0 < \gamma \leq \frac{1}{\sqrt{2}} \\ \{\frac{-2}{1-\gamma^2} < \hat{h} < h_1^*\} \cup \{h_2^* < \hat{h} < 0\} & \frac{1}{\sqrt{2}} < \gamma < 1 \end{cases}$$

Where h_1^* and h_2^* are the two distinct roots of $R(\hat{h})$. As we can see, in the second case, interval of absolute stability comprises of the union of two disjoint intervals. See FILE *.

Chapter 7

Continued on next page

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- P.96 Mult. • Results of the numerical computations for u'_2 and v'_2 are incorrect. The correct numerical values are

$$u'_2 = -t_2 u_2 v_2 = -0.35$$

$$v'_2 = -u_2^2 = -0.94$$

- Some of the numerical values in Table (7.1) are incorrect. The correct values are given in the following table. Updated cells are colored in gray.

n	t_n	u_n	v_n	u'_n	v'_n	
0	0	1.0000	2.0000	0	-1.0000	Initial data
1	0.1000	1.0000	1.9000	-0.3497	-0.9438	Euler's Method
2	0.2000	0.9715	1.8000	-0.1900	-1.0000	AB(2)
3	0.3000	0.9282	1.7084	-0.4759	-0.8622	...

Chapter 9

- P.131 Table 9.7 Coefficient b_2 for the RHS Butcher table is wrongly printed as $\frac{4}{3}$. The correct value is $\frac{2}{3}$.

- P.133 Ex. 9.7 4^{th} decimal place in Improved Euler method is not accurate: Replace 1.094000 with 1.094000. See FILE *.
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Chapter 10

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P.139

Mult.

- The Butcher array for the improved Euler method must be corrected to:

$$\begin{array}{c|cc} 0 & 0 & \\ 1 & 1 & 0 \\ \hline & \frac{1}{2} & \frac{1}{2} \end{array}$$

- Subsequent computations for the first step ($n = 0$) must be corrected. Updated cells are colored in gray.

$$n = 0 : \quad t_0 = 0,$$

$$k_1 = -t_0 u_0 v_0 = 0,$$

$$l_1 = -u_0^2 = -1,$$

$$k_2 = -(t_0 + h)(u_0 + h k_1)(v_0 + h l_1) = -0.19,$$

$$l_2 = -(u_0 + h k_1)^2 = -1,$$

$$u_1 = u_0 + \frac{h}{2}(k_1 + k_2) = 0.9905,$$

$$v_1 = v_0 + \frac{h}{2}(l_1 + l_2) = 1.9,$$

$$t_1 = 0.1.$$

- The numerical values given in Table (10.2) are incorrect. The correct values are given in the following table. Updated cells are colored in gray.

n	t_n	k_1	k_2	$x_n = \begin{bmatrix} u_n \\ v_n \end{bmatrix}$	
0	0.0			1	
				2	Initial data
1	0.1	0.0000	-0.1900	0.9905	
		-1.0000	-1.0000	1.9000	
2	0.2	-0.1882	-0.3502	0.9636	
		-0.9811	-0.9442	1.8037	

Chapter 11

P.154

Mult.

- At line 2, replace $\mathcal{O}(h_n^2)$ with $\mathcal{O}(h_n^3)$.
- At line 5, replace the negative sign with a plus sign in the middle:

$$x'(t_{n+1}) = x'(t_n) + h_n x''(t_n) + \mathcal{O}(h_n^2)$$

P.147

Footnote

C_{p+2} should read C_{p+1} .

P.149

Line 4

$|T_0|$ should read $|\hat{T}_1|$.

Chapter 12

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P.166	Mult.	- At line 5, since 0 represents the zero <i>vector</i>, it is better to use a boldfaced 0: Replace $\mathbf{f}(\mathbf{x}^*) = 0$ with $\mathbf{f}(\mathbf{x}^*) = \mathbf{0}$. - At line 7, since 0 represents the zero <i>vector</i>, it is better to use a boldfaced 0: Replace $\mathbf{f}(\mathbf{x}^*) = 0$ with $\mathbf{f}(\mathbf{x}^*) = \mathbf{0}$.
P.173	Item 4	Replace $1 < h < \frac{1}{2}(-1 + \sqrt{5}) \approx 0.62$ with $0 < h < \frac{1}{2}(-1 + \sqrt{5}) \approx 0.62$.
Chapter 13		
P.178	Line -1	The expression in parentheses which represents $y''(t)$ seems to be inaccurate. The complete expression for $y''(t)$ involves additional terms: $\left(\frac{df}{dy}(y(t))f(y(t)) + h^{2p} \frac{dg}{dy}(y(t))g(y(t)) \right. \\ \left. + h^p \left(\frac{dg}{dy}(y(t))f(y(t)) + \frac{df}{dy}(y(t))g(y(t)) \right) \right)$
P.179	Line 7	The term $f(y(t_n))$ is missing in the given equation. It should be corrected to $\hat{T}_{n+1} = h^2 \left(g(y(t_n)) + \frac{1}{2} \frac{df}{dy}(y(t_n)) f(y(t_n)) \right) + \mathcal{O}(h^3)$
P.180	Line 9	It seems that $\mu < \lambda$ is always satisfied and the specified condition $1 + \frac{1}{2}\lambda h > 0$ is unnecessary. This is because: $\mu < \lambda \iff \lambda(1 - \frac{1}{2}\lambda h) < \lambda \iff \lambda - \frac{1}{2}\lambda^2 h < \lambda \iff \lambda^2 h > 0,$ where the final inequality always holds.
P.181	Ex. 13.2	- Equations (13.9) and (13.10) should be corrected to (remove the extra y inside the bracket and add a missing 2): $y'(t) = [1 - h(1 - 2y)](2y)(1 - y) \quad (13.9)$ $y'(t) = [1 + h(1 - 2y)](2y)(1 - y) \quad (13.10)$ - At line -11, $0.5 < y < 1$ should be replaced with $0 < y < 0.5$. - At Lines -11 and -8, the conditions $y'(t) < y(1 - y)$ and $y'(t) > y(1 - y)$ should be replaced with $y'(t) < 2y(1 - y)$ and $y'(t) > 2y(1 - y)$, respectively. This is because we are comparing $y'(t)$ with $f(y)$ which has a factor of 2.
P.186	Line -2	The term $\mathcal{O}(h^4)$ should be removed.
Continued on next page		

P.187	Mult.	• At line 5, $-\frac{1}{2}h^2 - \mathbf{x}(t)$ should be replaced with $-\frac{1}{2}h^2\mathbf{x}(t)$. • At line 6, $(\frac{1}{3!}A + B)$ should be replaced with $(\frac{1}{3!}A - B)$. • At line 10, $\frac{1}{12} \begin{bmatrix} 0 & -1 \\ 2 & 0 \end{bmatrix}$ should be replaced with $\frac{1}{12} \begin{bmatrix} 0 & 1 \\ 2 & 0 \end{bmatrix}$. • In Eq.(13-24), $(1 + \frac{1}{12}h^2)$ should be replaced with $(1 - \frac{1}{12}h^2)$. See FILE *.
P.188	Eq. 13.26	Use circumflex for the LTE associated with modified equation to maintain consistency throughout the whole chapter: Replace T_{n+2} with $\hat{T}_{n+2}$.
P.189	Line 2	Use circumflex for the LTE associated with modified equation to maintain consistency throughout the whole chapter: Replace T_{n+2} with $\hat{T}_{n+2}$.
P.191	Ex. 13.3	At the first line of this exercise, $\mathcal{O}(h^3)$ should be replaced with $\mathcal{O}(h^4)$.
Chapter 14		
P.203	Line -13	Remove the extra ')' in "(9.5)".
Chapter 15		
P.210	Line -8	It may also be mentioned that a unit length is assumed for the rod.
P.214	Line -9	The resulting matrix $\begin{bmatrix} 0 & 1+h^2 \cos q_n \\ -1-h^2 \cos q_n & 0 \end{bmatrix}$ is expected to match J for symplecticness, not the identity matrix.
Chapter 16		
P.229	Line 1	It seems that the x-axis is being divided into bins rather than the y-axis.
Bibliography		
P.264	Ref [55]	Remove the question mark in "P. Munz, I. Hudea, J. Imad, and R. J. Smith?".