

Contents

1. Description of differential-algebraic problems	1
Index of a differential-algebraic system	1
Systems of index 1	2
Systems of index 2	3
Systems of index 3	7
The pendulum	8
Singularly perturbed problems	9
Singular singularly perturbed problems	10
Other definitions of the index	12
Notes	13
2. Runge-Kutta methods for differential-algebraic equations	14
Runge-Kutta methods for ordinary differential equations	14
Extension to differential-algebraic problems	14
Classes of implicit Runge-Kutta methods	15
Summary of convergence results	17
Singularly perturbed problems	19
Half-explicit methods	20
An index 2 example where numerical methods fail	21
3. Convergence for index 1 problems	23
Solving the equivalent ordinary differential equation	23
The direct approach	24
Convergence	25
Asymptotic expansion of the global error	27
Notes	28
4. Convergence for index 2 problems	30
Existence and uniqueness of Runge-Kutta solution	31
Influence of perturbations	33
The local error	34
Convergence for the y -component	36
Convergence for the z -component	40
Perturbed asymptotic expansion	40
Convergence for $R(\infty) = \pm 1$	45
Convergence for Lobatto IIIA methods	46
Verification of Table 2.3	47
Convergence of half-explicit methods	48

h^2 -extrapolation of the half-explicit midpoint rule	50
Notes	54
5. Order conditions of Runge-Kutta methods for index 2 systems	55
Taylor expansion of the exact solution	55
Taylor expansion of the numerical solution	59
Order conditions	62
Simplifying assumptions	64
Order conditions for half-explicit methods	68
Notes	70
6. Convergence for index 3 problems	71
Existence and uniqueness of Runge-Kutta solution	72
Influence of perturbations	75
The local error	76
Preliminary convergence result	78
Perturbed asymptotic expansions	82
Higher order convergence for the y -component	86
A half-explicit extrapolation method	90
Notes	91
7. Solution of nonlinear systems by simplified Newton	92
Index 1	92
Index 2	93
Index 3	95
Problems $B(y)y' = a(y)$	96
Scaling of linear systems	97
Notes	98
8. Local error estimation	99
Index 1	99
Index 2	100
Index 3	103
Notes	105
9. Examples of differential-algebraic systems and their solution ..	106
Two phase plug flow problem	106
Two transistor amplifier	108
Ring modulator	112
Discharge pressure control	116
Pendulum	118

Stiff spring pendulum	119
Van der Pol equation	121
Notes	123
 10. Appendix: The code RADAU5	 124
Driver example for the pendulum	124
The subroutine RADAU5	127
 Bibliography	 133
 Subject index	 138