

## Stability analysis of numerical methods for delay differential equations

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**Summary.** This paper deals with the stability analysis of step-by-step methods for the numerical solution of delay differential equations. We focus on the behaviour of such methods when they are applied to the linear testproblem  $U'(t) = \lambda U(t) + \mu U(t - \tau)$  with  $\tau > 0$  and  $\lambda, \mu$  complex. A general theorem is presented which can be used to obtain complete characterizations of the stability regions of these methods.

*Mathematics Subject Classification (1991):* 65L20

### 1 Formulation of the problem and its solution

#### 1.1 Introduction

Let  $d \geq 1$ ,  $M \geq 0$  be given integers. By  $P(z) = (P_{ij}(z))$ ,  $Q(z) = (Q_{ij}(z))$  we denote square matrices of order  $d$ , with entries  $P_{ij}(z)$ ,  $Q_{ij}(z)$  that are polynomial expressions in the complex variable  $z$ . In the stability analysis of numerical methods for delay differential equations (cf. Sect. 2) one is often faced with the problem whether polynomials of type

$$(1.1) \quad F_m(z) = \det [z^m Q(z) + P(z)]$$

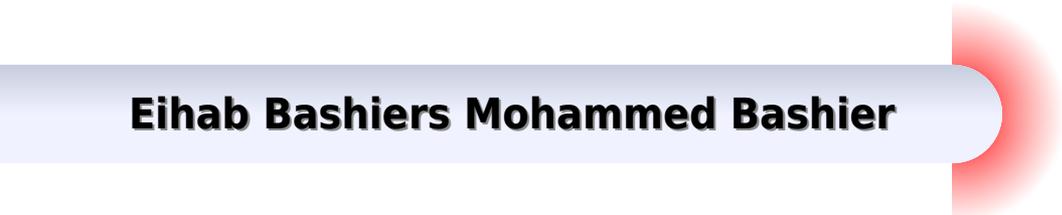
are Schur polynomials for all integers  $m \geq M$ . Here  $\det[\cdot]$  denotes the determinant function, and we recall that a Schur polynomial is a polynomial all of whose zeros lie within the open unit disk in the complex plane.

Partial solutions to the above problem can be found in the literature, where one often deals with  $F_m(z)$  rewritten in the form

$$(1.2) \quad F_m(z) = \sum_{j=0}^d f_j(z) z^{jm},$$

# Numerical Methods For Delay Differential Equations

**Eihab Bashiers Mohammed Bashier**



## **Numerical Methods For Delay Differential Equations:**

**Numerical Methods for Delay Differential Equations** Alfredo Bellen, Marino Zennaro, 2013-01-10 This unique book describes analyses and improves various approaches and techniques for the numerical solution of delay differential equations It includes a list of available codes and also aids the reader in writing his or her own

**Stability of Numerical Methods for Delay Differential Equations** Jiaoxun Kuang, Yuhao Cong, 2005 Distributed by Elsevier Science on behalf of Science Press Available internationally for the first time this book introduces the basic concepts and theory of the stability of numerical methods for solving differential equations with emphasis on delay differential equations and basic techniques for proving stability of numerical methods It is a desirable reference for engineers and academic researchers and can also be used by graduate students in mathematics physics and engineering Emphasis on the stability of numerical methods for solving delay differential equations which is vital for engineers and researchers applying these mathematical models Introduces basic concepts and theory as well as basic techniques for readers to apply in practice Can be used as for graduate courses or as a reference book for researchers and engineers in related areas Written by leading mathematicians from Shanghai Normal University in China

*Numerical Methods for Delay Differential Equations* A. V. Kim, 1999 *Numerical Analysis of Ordinary and Delay Differential Equations* Taketomo Mitsui, Guang-Da Hu, 2023-05-23 This book serves as a concise textbook for students in an advanced undergraduate or first year graduate course in various disciplines such as applied mathematics control and engineering who want to understand the modern standard of numerical methods of ordinary and delay differential equations Experts in the same fields can also learn about the recent developments in numerical analysis of such differential systems Ordinary differential equations ODEs provide a strong mathematical tool to express a wide variety of phenomena in science and engineering Along with its own significance one of the powerful directions toward which ODEs extend is to incorporate an unknown function with delayed argument This is called delay differential equations DDEs which often appear in mathematical modelling of biology demography epidemiology and control theory In some cases the solution of a differential equation can be obtained by algebraic combinations of known mathematical functions In many practical cases however such a solution is quite difficult or unavailable and numerical approximations are called for Modern development of computers accelerates the situation and moreover launches more possibilities of numerical means Henceforth the knowledge and expertise of the numerical solution of differential equations becomes a requirement in broad areas of science and engineering One might think that a well organized software package such as MATLAB serves much the same solution In a sense this is true but it must be kept in mind that blind employment of software packages misleads the user The gist of numerical solution of differential equations still must be learned The present book is intended to provide the essence of numerical solutions of ordinary differential equations as well as of delay differential equations Particularly the authors noted that there are still few concise textbooks of delay differential equations and then they set about filling the gap

through descriptions as transparent as possible Major algorithms of numerical solution are clearly described in this book The stability of solutions of ODEs and DDEs is crucial as well The book introduces the asymptotic stability of analytical and numerical solutions and provides a practical way to analyze their stability by employing a theory of complex functions

**Numerical Analysis of Delay Differential and Integro-differential Equations**, 1998 Stability of Linear Delay Differential Equations Dimitri Breda, Stefano Maset, Rossana Vermiglio, 2014-10-21 This book presents the authors recent work on the numerical methods for the stability analysis of linear autonomous and periodic delay differential equations which consist in applying pseudospectral techniques to discretize either the solution operator or the infinitesimal generator and in using the eigenvalues of the resulting matrices to approximate the exact spectra The purpose of the book is to provide a complete and self contained treatment which includes the basic underlying mathematics and numerics examples from population dynamics and engineering applications and Matlab programs implementing the proposed numerical methods A number of proofs is given to furnish a solid foundation but the emphasis is on the unifying idea of the pseudospectral technique for the stability analysis of DDEs It is aimed at advanced students and researchers in applied mathematics in dynamical systems and in various fields of science and engineering concerned with delay systems A relevant feature of the book is that it also provides the Matlab codes to encourage the readers to experience the practical aspects They could use the codes to test the theory and to analyze the performances of the methods on the given examples Moreover they could easily modify them to tackle the numerical stability analysis of their own delay models Numerical Methods for Solving Delay Differential Equations Ahmad Nassir al- Mutib, 1977 *Delay Differential Equations* Balakumar Balachandran, Tamás Kalmár-Nagy, David E. Gilsinn, 2009-04-05 *Delay Differential Equations Recent Advances and New Directions* cohesively presents contributions from leading experts on the theory and applications of functional and delay differential equations DDEs Students and researchers will benefit from a unique focus on theory symbolic and numerical methods which illustrate how the concepts described can be applied to practical systems ranging from automotive engines to remote control over the Internet Comprehensive coverage of recent advances analytical contributions computational techniques and illustrative examples of the application of current results drawn from biology physics mechanics and control theory Students engineers and researchers from various scientific fields will find *Delay Differential Equations Recent Advances and New Directions* a valuable reference **Numerical Methods for Solving Delay Differential Equations** Ahmad Nassir al- Mutib, 1977

Stability Analysis of Numerical Methods for Delay Differential Equations Karel Jasper Hout, Marc Nico Spijker, 1989

**Contributions to Numerical Methods for Delay Differential Equations** Jesper Oppelstrup, 1976 **Delay Differential Equations** Yang Kuang, 1993-03-05 *Delay Differential Equations* emphasizes the global analysis of full nonlinear equations or systems The book treats both autonomous and nonautonomous systems with various delays Key topics addressed are the possible delay influence on the dynamics of the system such as stability switching as time delay increases

the long time coexistence of populations and the oscillatory aspects of the dynamics The book also includes coverage of the interplay of spatial diffusion and time delays in some diffusive delay population models The treatment presented in this monograph will be of great value in the study of various classes of DDEs and their multidisciplinary applications Fitted Numerical Methods for Delay Differential Equations Arising in Biology Eihab Bashiers Mohammed Bashier,2009 **Delay and Functional Differential Equations and Their Applications** Klaus Schmitt,2014-05-10 Delay and Functional Differential Equations and Their Applications provides information pertinent to the fundamental aspects of functional differential equations and its applications This book covers a variety of topics including qualitative and geometric theory control theory Volterra equations numerical methods the theory of epidemics problems in physiology and other areas of applications Organized into two parts encompassing 25 chapters this book begins with an overview of problems involving functional differential equations with terminal conditions in function spaces This text then examines the numerical methods for functional differential equations Other chapters consider the theory of radiative transfer which give rise to several interesting functional partial differential equations This book discusses as well the theory of embedding fields which studies systems of nonlinear functional differential equations that can be derived from psychological postulates and interpreted as neural networks The final chapter deals with the usefulness of the flip flop circuit This book is a valuable resource for mathematicians Numerical Methods for Approximating the Solution of a Delay Differential Equation Leslie R. Bender,1973 *Numerical Solutions for System of Retarded Delay Differential Equation* Botan M. Rahman,2011-07 Numerical methods are powerful problem solving tools Techniques of these methods are capable of handling large system of equation some problem in physics and engineering which are impossible to be solved analytically The main object in this thesis is to study and reformulate some numerical methods for solving system of retarded delay differential equations We get good results in each presented methods for solving system of retarded delay differential equations This is done by writing a computer Maple program version 13 For the purpose of comparison we compared exact results with approximate solution which is obtained by the above methods Delay Differential Equations and Applications to Biology Fathalla A. Rihan,2021-08-19 This book discusses the numerical treatment of delay differential equations and their applications in bioscience A wide range of delay differential equations are discussed with integer and fractional order derivatives to demonstrate their richer mathematical framework compared to differential equations without memory for the analysis of dynamical systems The book also provides interesting applications of delay differential equations in infectious diseases including COVID 19 It will be valuable to mathematicians and specialists associated with mathematical biology mathematical modelling life sciences immunology and infectious diseases *Systems with Delays* A. V. Kim,A. V. Ivanov,2015-07-23 The main aim of the book is to present new constructive methods of delay differential equation DDE theory and to give readers practical tools for analysis control design and simulating of linear systems with delays Referred to as systems with delays in

this volume this class of differential equations is also called delay differential equations DDE time delay systems hereditary systems and functional differential equations Delay differential equations are widely used for describing and modeling various processes and systems in different applied problems At present there are effective control and numerical methods and corresponding software for analysis and simulating different classes of ordinary differential equations ODE and partial differential equations PDE There are many applications for these types of equations because of this progress but there are not as many methodologies in systems with delays that are easily applicable for the engineer or applied mathematician there are no methods of finding solutions in explicit forms and there is an absence of generally available general purpose software packages for simulating such systems Systems with Delays fills this void and provides easily applicable methods for engineers mathematicians and scientists to work with delay differential equations in their operations and research

The Spectrum of Delay-differential Equations Elias Jarlebring,2008      **Numerical Integration of Delay Differential Equations** Lawrence Francis Wiederholt,1970

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