## Chapter 6

## **Notes and References**

The approach of using discrete line integrals has been used, at first, by Iavernaro and Trigiante, in connection with the study of the properties of the trapezoidal rule [26, 27, 28].

It has been then extended by Iavernaro and Pace [24], thus providing the first example of conservative methods, basically an extension of the trapezoidal rule, named *s-stage trapezoidal methods*: this is a family of energy-preserving methods of order 2, able to preserve polynomial Hamiltonian functions of arbitrarily high degree.

Later generalizations allowed Iavernaro and Pace [25], and then Iavernaro and Trigiante [29], to derive energy preserving methods of higher order.

The general approach, involving the shifted Legendre polynomial basis, which has allowed a full complete analysis of HBVMs, has been introduced in [6] (see also [5]) and, subsequently, developed in [7].

The Runge-Kutta formulation of HBVMs, along with their connections with collocation methods, has been studied in [9].

The isospectral property of HBVMs has been also studied in [8], where the *blended* implementation of the methods has been also introduced.

Computational aspects, concerning both the computational cost and the efficient numerical implementation of HBVMs, have been studied in [3] and [8].

Relevant examples have been collected in [4], where the potentialities of HB-VMs are clearly outlined, also demonstrating their effectiveness with respect to standard symmetric and symplectic methods.

Blended implicit methods have been studied in a series of papers [2, 10, 11, 12, 13, 14, 15, 16, 30] and have been implemented in the two computational codes BiM and BiMD [32].

## **Bibliography**

- [1] M. Abramovitz, I.A. Stegun. *Handbook of Mathematical Functions*. Dover, 1965.
- [2] L. Brugnano. Blended block BVMs (B<sub>3</sub>VMs): A family of economical implicit methods for ODEs. *J. Comput. Appl.Math.* **116** (2000) 41–62.
- [3] L. Brugnano, F. Iavernaro, T. Susca. Hamiltonian BVMs (HBVMs): implementation details and applications. "Proceedings of ICNAAM 2009", *AIP Conf. Proc.* **1168** (2009) 723–726.
- [4] L. Brugnano, F. Iavernaro, T. Susca. Numerical comparisons between Gauss-Legendre methods and Hamiltonian BVMs defined over Gauss points. *Monografias de la Real Academia de Ciencias de Zaragoza*, Special Issue devoted to the 65th birthday of Manuel Calvo, (Submitted) 2010 (arXiv:1002.2727).
- [5] L. Brugnano, F. Iavernaro, D. Trigiante. Hamiltonian BVMs (HBVMs): a family of "drift-free" methods for integrating polynomial Hamiltonian systems. "Proceedings of ICNAAM 2009", AIP Conf. Proc. 1168 (2009) 715– 718.
- [6] L. Brugnano, F. Iavernaro, D. Trigiante. Analisys of Hamiltonian Boundary Value Methods (HBVMs) for the numerical solution of polynomial Hamiltonian dynamical systems. *BIT*, submitted for publication (2009) (arXiv:0909.5659).
- [7] L. Brugnano, F. Iavernaro, D. Trigiante. Hamiltonian Boundary Value Methods (Energy Conserving Discrete Line Integral Methods). *Jour. Numer. Anal., Industrial and Appl. Math.*, submitted for publication (2009) (arXiv:0910.3621).
- [8] L. Brugnano, F. Iavernaro, D. Trigiante. Isospectral Property of HBVMs and their Blended Implementation. *BIT*, submitted for publication (2010) (arXiv:1002.1387).

48 BIBLIOGRAPHY

[9] L. Brugnano, F. Iavernaro, D. Trigiante. Isospectral Property of HBVMs and their connections with Runge-Kutta collocation methods. *Preprint*, 2010 (arxiv:1002.4394).

- [10] L. Brugnano, C. Magherini. Blended implementation of block implicit methods for ODEs. *Appl. Numer. Math.* **42** (2002) 29–45.
- [11] L. Brugnano, C. Magherini. The BiM code for the numerical solution of ODEs. *J. Comput. Appl. Math.* **164–165** (2004) 145–158.
- [12] L. Brugnano, C. Magherini. Blended implicit methods for solving ODE and DAE problems, and their extension for second order problems. *J. Comput. Appl. Math.* **205** (2007) 777–790.
- [13] L. Brugnano, C. Magherini. Blended General Linear Methods based on Generalized BDF. *AIP Conf. Proc.* **1048** (2008) 871–874.
- [14] L. Brugnano, C. Magherini. Recent Advances in Linear Analysis of Convergence for Splittings for Solving ODE problems. Appl. Numer. Math. 59 (2009) 542–557.
- [15] L. Brugnano, C. Magherini. Blended General Linear Methods based on Boundary Value Methods in the GBDF family. *Journal of Numerical Analysis, Industrial and Applied Mathematics* **4**, 1-2 (2009) 23–40.
- [16] L Brugnano, C. Magherini, F. Mugnai. Blended implicit methods for the numerical solution of DAE problems. *J. Comput. Appl. Math.* 189 (2006) 34–50.
- [17] L. Brugnano, D. Trigiante. Solving Differential Problems by Multistep Initial and Boundary Value Methods. Gordon and Breach, Amsterdam, 1998.
- [18] L. Brugnano, D. Trigiante. Block implicit methods for ODEs, in: D. Trigiante (Ed.), *Recent Trends in Numerical Analysis*. Nova Science Publ. Inc., New York, 2001, pp. 81–105.
- [19] L. Brugnano, D. Trigiante. Energy drift in the numerical integration of Hamiltonian problems. *Journal of Numerical Analysis, Industrial and Applied Mathematics* (to appear).
- [20] E. Faou, E. Hairer, T.-L. Pham. Energy conservation with non-symplectic methods: examples and counter-examples. *BIT Numerical Mathematics* **44** (2004) 699–709.
- [21] E. Hairer, C. Lubich, G. Wanner. Geometric Numerical Integration. Structure-Preserving Algorithms for Ordinary Differential Equations, 2<sup>nd</sup> ed., Springer, Berlin, 2006.
- [22] E. Hairer, G. Wanner. Solving Ordinary Differential Equations I, 2nd ed., Springer, Berlin, 2000.

BIBLIOGRAPHY 49

[23] E. Hairer, G. Wanner. *Solving Ordinary Differential Equations II*, Springer, Berlin, 1991.

- [24] F. Iavernaro, B. Pace. s-Stage Trapezoidal Methods for the Conservation of Hamiltonian Functions of Polynomial Type. AIP Conf. Proc. **936** (2007) 603–606.
- [25] F. Iavernaro, B. Pace. Conservative Block-Boundary Value Methods for the Solution of Polynomial Hamiltonian Systems. AIP Conf. Proc. 1048 (2008) 888–891.
- [26] F. Iavernaro, D. Trigiante. On some conservation properties of the Trapezoidal Method applied to Hamiltonian systems. *ICNAAM 2005 proceedings*, T.E. Simos, G. Psihoyios, Ch. Tsitouras (Eds.). Wiley-VCH, Weinheim, 2005, pp. 254–257 (ISBN:3527406522).
- [27] F. Iavernaro, D. Trigiante. Discrete conservative vector fields induced by the trapezoidal method. *J. Numer. Anal. Ind. Appl. Math.* **1** (2006) 113–130.
- [28] F. Iavernaro, D. Trigiante. State-dependent symplecticity and area preserving numerical methods. *J. Comput. Appl. Math.* **205** no. 2 (2007) 814–825.
- [29] F. Iavernaro, D. Trigiante. High-order symmetric schemes for the energy conservation of polynomial Hamiltonian problems. *J. Numer. Anal. Ind. Appl. Math.* **4**,1-2 (2009) 87–101.
- [30] C. Magherini. *Numerical Solution of Stiff ODE-IVPs via Blended Implicit Methods: Theory and Numerics*. PhD thesis, Dipartimento di Matematica "U. Dini", Università degli Studi di Firenze, September 2004 (Available at the url [32]).
- [31] J.D. Mireles James. Celestial mechanics notes, Set 1: Introduction to the N-Body Problem. Available at url:

  http://www.math.utexas.edu/users/jjames/celestMech
- [32] Codes BiM/BiMD Homepage: http://www.math.unifi.it/~brugnano/BiM/index.html