

A Spectral Decomposition Method for Ordinary Differential Equation Systems with Constant or Linear Right Hand Sides

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Abstract : In this paper, a spectral decomposition method is developed for the direct integration of stiff and nonstiff homogeneous linear (ODE) systems with linear, constant, or zero right hand sides (RHSs). The method does not require iteration but obtains solutions at any random points of t , by direct evaluation, in the interval of integration. All the numerical solutions obtained for the class of systems coincide with the exact theoretical solutions. In particular, solutions of homogeneous linear systems, i.e. with zero RHS, conform to the exact analytical solutions of the systems in terms of t .

Keywords : spectral decomposition, linear RHS, homogeneous linear systems, eigenvalues of the Jacobian

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