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Geometric Numerical Integration

Structure-Preserving Algorithms
for Ordinary Differential Equations

Second Edition

With 146 Figures

 Springer

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Preface to the First Edition

They throw geometry out the door, and it comes back through the window.

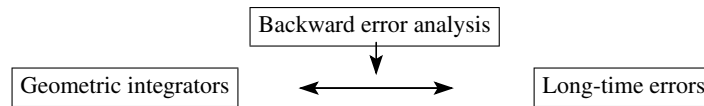
(H.G.Forder, Auckland 1973, reading new mathematics at the age of 84)

The subject of this book is numerical methods that preserve geometric properties of the flow of a differential equation: symplectic integrators for Hamiltonian systems, symmetric integrators for reversible systems, methods preserving first integrals and numerical methods on manifolds, including Lie group methods and integrators for constrained mechanical systems, and methods for problems with highly oscillatory solutions. Structure preservation – with its questions as to where, how, and what for – is the unifying theme.

In the last few decades, the theory of numerical methods for general (non-stiff and stiff) ordinary differential equations has reached a certain maturity, and excellent general-purpose codes, mainly based on Runge–Kutta methods or linear multistep methods, have become available. The motivation for developing structure-preserving algorithms for special classes of problems came independently from such different areas of research as astronomy, molecular dynamics, mechanics, theoretical physics, and numerical analysis as well as from other areas of both applied and pure mathematics. It turned out that the preservation of geometric properties of the flow not only produces an improved qualitative behaviour, but also allows for a more accurate long-time integration than with general-purpose methods.

An important shift of view-point came about by ceasing to concentrate on the numerical approximation of a single solution trajectory and instead to consider a numerical method as a *discrete dynamical system* which approximates the flow of the differential equation – and so the geometry of phase space comes back again through the window. This view allows a clear understanding of the preservation of invariants and of methods on manifolds, of symmetry and reversibility of methods, and of the symplecticity of methods and various generalizations. These subjects are presented in Chapters IV through VII of this book. Chapters I through III are of an introductory nature and present examples and numerical integrators together with important parts of the classical order theories and their recent extensions. Chapter VIII deals with questions of numerical implementations and numerical merits of the various methods.

It remains to explain the relationship between geometric properties of the numerical method and the favourable error propagation in long-time integrations. This



is done using the idea of *backward error analysis*, where the numerical one-step map is interpreted as (almost) the flow of a modified differential equation, which is constructed as an asymptotic series (Chapter IX). In this way, geometric properties of the numerical integrator translate into structure preservation on the level of the modified equations. Much insight and rigorous error estimates over long time intervals can then be obtained by combining this backward error analysis with KAM theory and related perturbation theories. This is explained in Chapters X through XII for Hamiltonian and reversible systems. The final Chapters XIII and XIV treat the numerical solution of differential equations with high-frequency oscillations and the long-time dynamics of multistep methods, respectively.

This book grew out of the lecture notes of a course given by Ernst Hairer at the University of Geneva during the academic year 1998/99. These lectures were directed at students in the third and fourth year. The reactions of students as well as of many colleagues, who obtained the notes from the Web, encouraged us to elaborate our ideas to produce the present monograph.

We want to thank all those who have helped and encouraged us to prepare this book. In particular, Martin Hairer for his valuable help in installing computers and his expertise in Latex and Postscript, Jeff Cash and Robert Chan for reading the whole text and correcting countless scientific obscurities and linguistic errors, Haruo Yoshida for making many valuable suggestions, Stéphane Cirilli for preparing the files for all the photographs, and Bernard Duzé, the irreplaceable director of the mathematics library in Geneva. We are also grateful to many friends and colleagues for reading parts of the manuscript and for valuable remarks and discussions, in particular to Assyr Abdulle, Melanie Beck, Sergio Blanes, John Butcher, Mari Paz Calvo, Begoña Cano, Philippe Chartier, David Cohen, Peter Deuffhard, Stig Faltinsen, Francesco Fassò, Martin Gander, Marlis Hochbruck, Bulent Karasözen, Wilhelm Kaup, Ben Leimkuhler, Pierre Leone, Frank Loose, Katina Lorenz, Robert McLachlan, Ander Murua, Alexander Ostermann, Truong Linh Pham, Sebastian Reich, Chus Sanz-Serna, Zaijiu Shang, Yifa Tang, Matt West, Will Wright.

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Preface to the Second Edition

The fast development of the subject – and the fast development of the sales of the first edition of this book – has given the authors the opportunity to prepare this second edition. First of all we have corrected several misprints and minor errors which we have discovered or which have been kindly communicated to us by several readers and colleagues. We cordially thank all of them for their help and for their interest in our work. A major point of confusion has been revealed by Robert McLachlan in his book review in SIAM Reviews.

Besides many details, which have improved the presentation throughout the book, there are the following major additions and changes which make the book about 130 pages longer:

- a more prominent place of the Störmer–Verlet method in the exposition and the examples of the first chapter;
- a discussion of the Hénon–Heiles model as an example of a chaotic Hamiltonian system;
- a new Sect. IV.9 on geometric numerical linear algebra considering differential equations on Stiefel and Grassmann manifolds and dynamical low-rank approximations;
- a new improved composition method of order 10 in Sect. V.3;
- a characterization of B-series methods that conserve quadratic first integrals and a criterion for conjugate symplecticity in Sect. VI.8;
- the section on volume preservation taken from Chap. VII to Chap. VI;
- an extended and more coherent Chap. VII, renamed Non-Canonical Hamiltonian Systems, with more emphasis on the relationships between Hamiltonian systems on manifolds and Poisson systems;
- a completely reorganized and augmented Sect. VII.5 on the rigid body dynamics and Lie–Poisson systems;
- a new Sect. VII.6 on reduced Hamiltonian models of quantum dynamics and Poisson integrators for their numerical treatment;
- an improved step-size control for reversible methods in Sects. VIII.3.2 and IX.6;
- extension of Sect. IX.5 on modified equations of methods on manifolds to include constrained Hamiltonian systems and Lie–Poisson integrators;
- reorganization of Sects. IX.9 and IX.10; study of non-symplectic B-series methods that have a modified Hamiltonian, and counter-examples for symmetric methods showing linear growth in the energy error;

- a more precise discussion of integrable reversible systems with new examples in Chap. XI;
- extension of Chap. XIII on highly oscillatory problems to systems with several constant frequencies and to systems with non-constant mass matrix;
- a new Chap. XIV on oscillatory Hamiltonian systems with time- or solution-dependent high frequencies, emphasizing adiabatic transformations, adiabatic invariants, and adiabatic integrators;
- a completely rewritten Chap. XV with more emphasis on linear multistep methods for second order differential equations; a complete backward error analysis including parasitic modified differential equations; a study of the long-time stability and a rigorous explanation of the long-time near-conservation of energy and angular momentum.

Let us hope that this second revised edition will again meet good acceptance by our readers.

Geneva and Tübingen, October 2005

The Authors

Table of Contents

| | | |
|------------|---|----|
| I. | Examples and Numerical Experiments | 1 |
| I.1 | First Problems and Methods | 1 |
| I.1.1 | The Lotka–Volterra Model | 1 |
| I.1.2 | First Numerical Methods | 3 |
| I.1.3 | The Pendulum as a Hamiltonian System | 4 |
| I.1.4 | The Störmer–Verlet Scheme | 7 |
| I.2 | The Kepler Problem and the Outer Solar System | 8 |
| I.2.1 | Angular Momentum and Kepler’s Second Law | 9 |
| I.2.2 | Exact Integration of the Kepler Problem | 10 |
| I.2.3 | Numerical Integration of the Kepler Problem | 12 |
| I.2.4 | The Outer Solar System | 13 |
| I.3 | The Hénon–Heiles Model | 15 |
| I.4 | Molecular Dynamics | 18 |
| I.5 | Highly Oscillatory Problems | 21 |
| I.5.1 | A Fermi–Pasta–Ulam Problem | 21 |
| I.5.2 | Application of Classical Integrators | 23 |
| I.6 | Exercises | 24 |
| II. | Numerical Integrators | 27 |
| II.1 | Runge–Kutta and Collocation Methods | 27 |
| II.1.1 | Runge–Kutta Methods | 28 |
| II.1.2 | Collocation Methods | 30 |
| II.1.3 | Gauss and Lobatto Collocation | 34 |
| II.1.4 | Discontinuous Collocation Methods | 35 |
| II.2 | Partitioned Runge–Kutta Methods | 38 |
| II.2.1 | Definition and First Examples | 38 |
| II.2.2 | Lobatto IIIA–IIIB Pairs | 40 |
| II.2.3 | Nyström Methods | 41 |
| II.3 | The Adjoint of a Method | 42 |
| II.4 | Composition Methods | 43 |
| II.5 | Splitting Methods | 47 |
| II.6 | Exercises | 50 |

| | | |
|-------------|---|-----|
| III. | Order Conditions, Trees and B-Series | 51 |
| III.1 | Runge–Kutta Order Conditions and B-Series | 51 |
| III.1.1 | Derivation of the Order Conditions | 51 |
| III.1.2 | B-Series | 56 |
| III.1.3 | Composition of Methods | 59 |
| III.1.4 | Composition of B-Series | 61 |
| III.1.5 | The Butcher Group | 64 |
| III.2 | Order Conditions for Partitioned Runge–Kutta Methods | 66 |
| III.2.1 | Bi-Coloured Trees and P-Series | 66 |
| III.2.2 | Order Conditions for Partitioned Runge–Kutta Methods | 68 |
| III.2.3 | Order Conditions for Nyström Methods | 69 |
| III.3 | Order Conditions for Composition Methods | 71 |
| III.3.1 | Introduction | 71 |
| III.3.2 | The General Case | 73 |
| III.3.3 | Reduction of the Order Conditions | 75 |
| III.3.4 | Order Conditions for Splitting Methods | 80 |
| III.4 | The Baker–Campbell–Hausdorff Formula | 83 |
| III.4.1 | Derivative of the Exponential and Its Inverse | 83 |
| III.4.2 | The BCH Formula | 84 |
| III.5 | Order Conditions via the BCH Formula | 87 |
| III.5.1 | Calculus of Lie Derivatives | 87 |
| III.5.2 | Lie Brackets and Commutativity | 89 |
| III.5.3 | Splitting Methods | 91 |
| III.5.4 | Composition Methods | 92 |
| III.6 | Exercises | 95 |
| IV. | Conservation of First Integrals and Methods on Manifolds | 97 |
| IV.1 | Examples of First Integrals | 97 |
| IV.2 | Quadratic Invariants | 101 |
| IV.2.1 | Runge–Kutta Methods | 101 |
| IV.2.2 | Partitioned Runge–Kutta Methods | 102 |
| IV.2.3 | Nyström Methods | 104 |
| IV.3 | Polynomial Invariants | 105 |
| IV.3.1 | The Determinant as a First Integral | 105 |
| IV.3.2 | Isospectral Flows | 107 |
| IV.4 | Projection Methods | 109 |
| IV.5 | Numerical Methods Based on Local Coordinates | 113 |
| IV.5.1 | Manifolds and the Tangent Space | 114 |
| IV.5.2 | Differential Equations on Manifolds | 115 |
| IV.5.3 | Numerical Integrators on Manifolds | 116 |
| IV.6 | Differential Equations on Lie Groups | 118 |
| IV.7 | Methods Based on the Magnus Series Expansion | 121 |
| IV.8 | Lie Group Methods | 123 |
| IV.8.1 | Crouch–Grossman Methods | 124 |
| IV.8.2 | Munthe–Kaas Methods | 125 |

| | | | |
|------------|--------|---|------------|
| | IV.8.3 | Further Coordinate Mappings | 128 |
| IV.9 | | Geometric Numerical Integration Meets Geometric Numerical Linear Algebra | 131 |
| | IV.9.1 | Numerical Integration on the Stiefel Manifold | 131 |
| | IV.9.2 | Differential Equations on the Grassmann Manifold | 135 |
| | IV.9.3 | Dynamical Low-Rank Approximation | 137 |
| IV.10 | | Exercises | 139 |
| V. | | Symmetric Integration and Reversibility | 143 |
| V.1 | | Reversible Differential Equations and Maps | 143 |
| V.2 | | Symmetric Runge–Kutta Methods | 146 |
| | V.2.1 | Collocation and Runge–Kutta Methods | 146 |
| | V.2.2 | Partitioned Runge–Kutta Methods | 148 |
| V.3 | | Symmetric Composition Methods | 149 |
| | V.3.1 | Symmetric Composition of First Order Methods | 150 |
| | V.3.2 | Symmetric Composition of Symmetric Methods | 154 |
| | V.3.3 | Effective Order and Processing Methods | 158 |
| V.4 | | Symmetric Methods on Manifolds | 161 |
| | V.4.1 | Symmetric Projection | 161 |
| | V.4.2 | Symmetric Methods Based on Local Coordinates | 166 |
| V.5 | | Energy – Momentum Methods and Discrete Gradients | 171 |
| V.6 | | Exercises | 176 |
| VI. | | Symplectic Integration of Hamiltonian Systems | 179 |
| VI.1 | | Hamiltonian Systems | 180 |
| | VI.1.1 | Lagrange’s Equations | 180 |
| | VI.1.2 | Hamilton’s Canonical Equations | 181 |
| VI.2 | | Symplectic Transformations | 182 |
| VI.3 | | First Examples of Symplectic Integrators | 187 |
| VI.4 | | Symplectic Runge–Kutta Methods | 191 |
| | VI.4.1 | Criterion of Symplecticity | 191 |
| | VI.4.2 | Connection Between Symplectic and Symmetric Methods | 194 |
| VI.5 | | Generating Functions | 195 |
| | VI.5.1 | Existence of Generating Functions | 195 |
| | VI.5.2 | Generating Function for Symplectic Runge–Kutta Methods | 198 |
| | VI.5.3 | The Hamilton–Jacobi Partial Differential Equation | 200 |
| | VI.5.4 | Methods Based on Generating Functions | 203 |
| VI.6 | | Variational Integrators | 204 |
| | VI.6.1 | Hamilton’s Principle | 204 |
| | VI.6.2 | Discretization of Hamilton’s Principle | 206 |
| | VI.6.3 | Symplectic Partitioned Runge–Kutta Methods Revisited | 208 |
| | VI.6.4 | Noether’s Theorem | 210 |

| | | |
|-------------|---|------------|
| VI.7 | Characterization of Symplectic Methods | 212 |
| VI.7.1 | B-Series Methods Conserving Quadratic First Integrals | 212 |
| VI.7.2 | Characterization of Symplectic P-Series (and B-Series) | 217 |
| VI.7.3 | Irreducible Runge–Kutta Methods | 220 |
| VI.7.4 | Characterization of Irreducible Symplectic Methods . . . | 222 |
| VI.8 | Conjugate Symplecticity | 222 |
| VI.8.1 | Examples and Order Conditions | 223 |
| VI.8.2 | Near Conservation of Quadratic First Integrals | 225 |
| VI.9 | Volume Preservation | 227 |
| VI.10 | Exercises | 233 |
| VII. | Non-Canonical Hamiltonian Systems | 237 |
| VII.1 | Constrained Mechanical Systems | 237 |
| VII.1.1 | Introduction and Examples | 237 |
| VII.1.2 | Hamiltonian Formulation | 239 |
| VII.1.3 | A Symplectic First Order Method | 242 |
| VII.1.4 | SHAKE and RATTLE | 245 |
| VII.1.5 | The Lobatto IIIA - IIIB Pair | 247 |
| VII.1.6 | Splitting Methods | 252 |
| VII.2 | Poisson Systems | 254 |
| VII.2.1 | Canonical Poisson Structure | 254 |
| VII.2.2 | General Poisson Structures | 256 |
| VII.2.3 | Hamiltonian Systems on Symplectic Submanifolds . . . | 258 |
| VII.3 | The Darboux–Lie Theorem | 261 |
| VII.3.1 | Commutativity of Poisson Flows and Lie Brackets . . . | 261 |
| VII.3.2 | Simultaneous Linear Partial Differential Equations . . . | 262 |
| VII.3.3 | Coordinate Changes and the Darboux–Lie Theorem . . . | 265 |
| VII.4 | Poisson Integrators | 268 |
| VII.4.1 | Poisson Maps and Symplectic Maps | 268 |
| VII.4.2 | Poisson Integrators | 270 |
| VII.4.3 | Integrators Based on the Darboux–Lie Theorem | 272 |
| VII.5 | Rigid Body Dynamics and Lie–Poisson Systems | 274 |
| VII.5.1 | History of the Euler Equations | 275 |
| VII.5.2 | Hamiltonian Formulation of Rigid Body Motion | 278 |
| VII.5.3 | Rigid Body Integrators | 280 |
| VII.5.4 | Lie–Poisson Systems | 286 |
| VII.5.5 | Lie–Poisson Reduction | 289 |
| VII.6 | Reduced Models of Quantum Dynamics | 293 |
| VII.6.1 | Hamiltonian Structure of the Schrödinger Equation . . . | 293 |
| VII.6.2 | The Dirac–Frenkel Variational Principle | 295 |
| VII.6.3 | Gaussian Wavepacket Dynamics | 296 |
| VII.6.4 | A Splitting Integrator for Gaussian Wavepackets | 298 |
| VII.7 | Exercises | 301 |

| | |
|--|-----|
| VIII. Structure-Preserving Implementation | 303 |
| VIII.1 Dangers of Using Standard Step Size Control | 303 |
| VIII.2 Time Transformations | 306 |
| VIII.2.1 Symplectic Integration | 306 |
| VIII.2.2 Reversible Integration | 309 |
| VIII.3 Structure-Preserving Step Size Control | 310 |
| VIII.3.1 Proportional, Reversible Controllers | 310 |
| VIII.3.2 Integrating, Reversible Controllers | 314 |
| VIII.4 Multiple Time Stepping | 316 |
| VIII.4.1 Fast-Slow Splitting: the Impulse Method | 317 |
| VIII.4.2 Averaged Forces | 319 |
| VIII.5 Reducing Rounding Errors | 322 |
| VIII.6 Implementation of Implicit Methods | 325 |
| VIII.6.1 Starting Approximations | 326 |
| VIII.6.2 Fixed-Point Versus Newton Iteration | 330 |
| VIII.7 Exercises | 335 |
| IX. Backward Error Analysis and Structure Preservation | 337 |
| IX.1 Modified Differential Equation – Examples | 337 |
| IX.2 Modified Equations of Symmetric Methods | 342 |
| IX.3 Modified Equations of Symplectic Methods | 343 |
| IX.3.1 Existence of a Local Modified Hamiltonian | 343 |
| IX.3.2 Existence of a Global Modified Hamiltonian | 344 |
| IX.3.3 Poisson Integrators | 347 |
| IX.4 Modified Equations of Splitting Methods | 348 |
| IX.5 Modified Equations of Methods on Manifolds | 350 |
| IX.5.1 Methods on Manifolds and First Integrals | 350 |
| IX.5.2 Constrained Hamiltonian Systems | 352 |
| IX.5.3 Lie–Poisson Integrators | 354 |
| IX.6 Modified Equations for Variable Step Sizes | 356 |
| IX.7 Rigorous Estimates – Local Error | 358 |
| IX.7.1 Estimation of the Derivatives of the Numerical Solution | 360 |
| IX.7.2 Estimation of the Coefficients of the Modified Equation | 362 |
| IX.7.3 Choice of N and the Estimation of the Local Error | 364 |
| IX.8 Long-Time Energy Conservation | 366 |
| IX.9 Modified Equation in Terms of Trees | 369 |
| IX.9.1 B-Series of the Modified Equation | 369 |
| IX.9.2 Elementary Hamiltonians | 373 |
| IX.9.3 Modified Hamiltonian | 375 |
| IX.9.4 First Integrals Close to the Hamiltonian | 375 |
| IX.9.5 Energy Conservation: Examples and Counter-Examples | 379 |
| IX.10 Extension to Partitioned Systems | 381 |
| IX.10.1 P-Series of the Modified Equation | 381 |
| IX.10.2 Elementary Hamiltonians | 384 |
| IX.11 Exercises | 386 |

| | | |
|-------------|---|------------|
| X. | Hamiltonian Perturbation Theory and Symplectic Integrators | 389 |
| X.1 | Completely Integrable Hamiltonian Systems | 390 |
| X.1.1 | Local Integration by Quadrature | 390 |
| X.1.2 | Completely Integrable Systems | 393 |
| X.1.3 | Action-Angle Variables | 397 |
| X.1.4 | Conditionally Periodic Flows | 399 |
| X.1.5 | The Toda Lattice – an Integrable System | 402 |
| X.2 | Transformations in the Perturbation Theory for Integrable Systems | 404 |
| X.2.1 | The Basic Scheme of Classical Perturbation Theory | 405 |
| X.2.2 | Lindstedt–Poincaré Series | 406 |
| X.2.3 | Kolmogorov’s Iteration | 410 |
| X.2.4 | Birkhoff Normalization Near an Invariant Torus | 412 |
| X.3 | Linear Error Growth and Near-Preservation of First Integrals | 413 |
| X.4 | Near-Invariant Tori on Exponentially Long Times | 417 |
| X.4.1 | Estimates of Perturbation Series | 417 |
| X.4.2 | Near-Invariant Tori of Perturbed Integrable Systems | 421 |
| X.4.3 | Near-Invariant Tori of Symplectic Integrators | 422 |
| X.5 | Kolmogorov’s Theorem on Invariant Tori | 423 |
| X.5.1 | Kolmogorov’s Theorem | 423 |
| X.5.2 | KAM Tori under Symplectic Discretization | 428 |
| X.6 | Invariant Tori of Symplectic Maps | 430 |
| X.6.1 | A KAM Theorem for Symplectic Near-Identity Maps | 431 |
| X.6.2 | Invariant Tori of Symplectic Integrators | 433 |
| X.6.3 | Strongly Non-Resonant Step Sizes | 433 |
| X.7 | Exercises | 434 |
| XI. | Reversible Perturbation Theory and Symmetric Integrators | 437 |
| XI.1 | Integrable Reversible Systems | 437 |
| XI.2 | Transformations in Reversible Perturbation Theory | 442 |
| XI.2.1 | The Basic Scheme of Reversible Perturbation Theory | 443 |
| XI.2.2 | Reversible Perturbation Series | 444 |
| XI.2.3 | Reversible KAM Theory | 445 |
| XI.2.4 | Reversible Birkhoff-Type Normalization | 447 |
| XI.3 | Linear Error Growth and Near-Preservation of First Integrals | 448 |
| XI.4 | Invariant Tori under Reversible Discretization | 451 |
| XI.4.1 | Near-Invariant Tori over Exponentially Long Times | 451 |
| XI.4.2 | A KAM Theorem for Reversible Near-Identity Maps | 451 |
| XI.5 | Exercises | 453 |
| XII. | Dissipatively Perturbed Hamiltonian and Reversible Systems | 455 |
| XII.1 | Numerical Experiments with Van der Pol’s Equation | 455 |
| XII.2 | Averaging Transformations | 458 |
| XII.2.1 | The Basic Scheme of Averaging | 458 |
| XII.2.2 | Perturbation Series | 459 |

| | | |
|--------------|---|------------|
| XII.3 | Attractive Invariant Manifolds | 460 |
| XII.4 | Weakly Attractive Invariant Tori of Perturbed Integrable Systems | 464 |
| XII.5 | Weakly Attractive Invariant Tori of Numerical Integrators | 465 |
| | XII.5.1 Modified Equations of Perturbed Differential Equations | 466 |
| | XII.5.2 Symplectic Methods | 467 |
| | XII.5.3 Symmetric Methods | 469 |
| XII.6 | Exercises | 469 |
| XIII. | Oscillatory Differential Equations with Constant High Frequencies . | 471 |
| XIII.1 | Towards Longer Time Steps in Solving Oscillatory Equations of Motion | 471 |
| | XIII.1.1 The Störmer–Verlet Method vs. Multiple Time Scales . | 472 |
| | XIII.1.2 Gautschi’s and Deuffhard’s Trigonometric Methods . . | 473 |
| | XIII.1.3 The Impulse Method | 475 |
| | XIII.1.4 The Mollified Impulse Method | 476 |
| | XIII.1.5 Gautschi’s Method Revisited | 477 |
| | XIII.1.6 Two-Force Methods | 478 |
| XIII.2 | A Nonlinear Model Problem and Numerical Phenomena | 478 |
| | XIII.2.1 Time Scales in the Fermi–Pasta–Ulam Problem | 479 |
| | XIII.2.2 Numerical Methods | 481 |
| | XIII.2.3 Accuracy Comparisons | 482 |
| | XIII.2.4 Energy Exchange between Stiff Components | 483 |
| | XIII.2.5 Near-Conservation of Total and Oscillatory Energy . . . | 484 |
| XIII.3 | Principal Terms of the Modulated Fourier Expansion | 486 |
| | XIII.3.1 Decomposition of the Exact Solution | 486 |
| | XIII.3.2 Decomposition of the Numerical Solution | 488 |
| XIII.4 | Accuracy and Slow Exchange | 490 |
| | XIII.4.1 Convergence Properties on Bounded Time Intervals . . | 490 |
| | XIII.4.2 Intra-Oscillatory and Oscillatory-Smooth Exchanges . . | 494 |
| XIII.5 | Modulated Fourier Expansions | 496 |
| | XIII.5.1 Expansion of the Exact Solution | 496 |
| | XIII.5.2 Expansion of the Numerical Solution | 498 |
| | XIII.5.3 Expansion of the Velocity Approximation | 502 |
| XIII.6 | Almost-Invariants of the Modulated Fourier Expansions | 503 |
| | XIII.6.1 The Hamiltonian of the Modulated Fourier Expansion . | 503 |
| | XIII.6.2 A Formal Invariant Close to the Oscillatory Energy . . . | 505 |
| | XIII.6.3 Almost-Invariants of the Numerical Method | 507 |
| XIII.7 | Long-Time Near-Conservation of Total and Oscillatory Energy . | 510 |
| XIII.8 | Energy Behaviour of the Störmer–Verlet Method | 513 |
| XIII.9 | Systems with Several Constant Frequencies | 516 |
| | XIII.9.1 Oscillatory Energies and Resonances | 517 |
| | XIII.9.2 Multi-Frequency Modulated Fourier Expansions | 519 |
| | XIII.9.3 Almost-Invariants of the Modulation System | 521 |
| | XIII.9.4 Long-Time Near-Conservation of Total and Oscillatory Energies | 524 |

| | | |
|-------------|---|------------|
| XIII.10 | Systems with Non-Constant Mass Matrix | 526 |
| XIII.11 | Exercises | 529 |
| XIV. | Oscillatory Differential Equations with Varying High Frequencies . . | 531 |
| XIV.1 | Linear Systems with Time-Dependent Skew-Hermitian Matrix . . | 531 |
| XIV.1.1 | Adiabatic Transformation and Adiabatic Invariants . . . | 531 |
| XIV.1.2 | Adiabatic Integrators | 536 |
| XIV.2 | Mechanical Systems with Time-Dependent Frequencies | 539 |
| XIV.2.1 | Canonical Transformation to Adiabatic Variables | 540 |
| XIV.2.2 | Adiabatic Integrators | 547 |
| XIV.2.3 | Error Analysis of the Impulse Method | 550 |
| XIV.2.4 | Error Analysis of the Mollified Impulse Method | 554 |
| XIV.3 | Mechanical Systems with Solution-Dependent Frequencies | 555 |
| XIV.3.1 | Constraining Potentials | 555 |
| XIV.3.2 | Transformation to Adiabatic Variables | 558 |
| XIV.3.3 | Integrators in Adiabatic Variables | 563 |
| XIV.3.4 | Analysis of Multiple Time-Stepping Methods | 564 |
| XIV.4 | Exercises | 564 |
| XV. | Dynamics of Multistep Methods | 567 |
| XV.1 | Numerical Methods and Experiments | 567 |
| XV.1.1 | Linear Multistep Methods | 567 |
| XV.1.2 | Multistep Methods for Second Order Equations | 569 |
| XV.1.3 | Partitioned Multistep Methods | 572 |
| XV.2 | The Underlying One-Step Method | 573 |
| XV.2.1 | Strictly Stable Multistep methods | 573 |
| XV.2.2 | Formal Analysis for Weakly Stable Methods | 575 |
| XV.3 | Backward Error Analysis | 576 |
| XV.3.1 | Modified Equation for Smooth Numerical Solutions . . | 576 |
| XV.3.2 | Parasitic Modified Equations | 579 |
| XV.4 | Can Multistep Methods be Symplectic? | 585 |
| XV.4.1 | Non-Symplecticity of the Underlying One-Step Method | 585 |
| XV.4.2 | Symplecticity in the Higher-Dimensional Phase Space . | 587 |
| XV.4.3 | Modified Hamiltonian of Multistep Methods | 589 |
| XV.4.4 | Modified Quadratic First Integrals | 591 |
| XV.5 | Long-Term Stability | 592 |
| XV.5.1 | Role of Growth Parameters | 592 |
| XV.5.2 | Hamiltonian of the Full Modified System | 594 |
| XV.5.3 | Long-Time Bounds for Parasitic Solution Components | 596 |
| XV.6 | Explanation of the Long-Time Behaviour | 600 |
| XV.6.1 | Conservation of Energy and Angular Momentum | 600 |
| XV.6.2 | Linear Error Growth for Integrable Systems | 601 |
| XV.7 | Practical Considerations | 602 |
| XV.7.1 | Numerical Instabilities and Resonances | 602 |
| XV.7.2 | Extension to Variable Step Sizes | 605 |

| | | |
|-------------------------------|---|-----|
| XV.8 | Multi-Value or General Linear Methods | 609 |
| XV.8.1 | Underlying One-Step Method and Backward Error Analysis | 609 |
| XV.8.2 | Symplecticity and Symmetry | 611 |
| XV.8.3 | Growth Parameters | 614 |
| XV.9 | Exercises | 615 |
| Bibliography | | 617 |
| Index | | 637 |