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FATODE: a library for forward, adjoint, and tangent linear integration of ODEs. (English)

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MSC:

65L05 Numerical methods for initial value problems involving ordinary differential equations

Cited in **2** Documents

65L06 Multistep, Runge-Kutta and extrapolation methods for ordinary differential equations

65L04 Numerical methods for stiff equations

34A34 Nonlinear ordinary differential equations and systems

65Y15 Packaged methods for numerical algorithms

Keywords:

Runge-Kutta methods; tangent linear model; adjoint model; sensitivity analysis; numerical examples; Fortran library; nonstiff problem; Rosenbrock; stiff problem; package; FATODE

Software:

FATODE

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