Subject: Re: Solving system of ODEs backwards in time?
Posted by Craig Markwardt on Fri, 04 Aug 2017 21:33:05 GMT
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On Friday, August 4, 2017 at 4:01:13 PM UTC-4, Barry Lesht wrote:
...
> This seems to work (at least provides answers that agree well with observations) going forward. What I want to do now is start with a known state at time i, and sets of known W vectors and A matrices for times i-1, i-2, ... i-n and find what C(i-n) would have had to be to result in the observed C(i) given that set of W vectors and A matrices.

I'm just saying, LSODE takes a "step" parameter, H, and that parameter can be negative as well as positive. It's just as easy to integrate backward in time as it is to integrate forward in time.

Craig