

Contents

Preface

iii

CHAPTER 1. High Speed Computation

1

- 1.1 Introduction 1
- 1.2 Computer Arithmetic 1
 - Binary number system
 - Octal and hexadecimal system
 - Floating-point arithmetic
- 1.3 Errors 7
 - Significant digits and numerical instability
- 1.4 Machine Computation 12
- 1.5 Computer Software 16

CHAPTER 2. Transcendental and Polynomial Equations

18

- 2.1 Introduction 18
 - Initial approximations
- 2.2 The Bisection Method 22
- 2.3 Iteration Methods Based on First Degree Equation 23
 - Secant method
 - The Newton-Raphson method
- 2.4 Iteration Methods Based on Second Degree Equation 27
 - The Muller method
 - The Chebyshev method
 - Multipoint iteration method
- 2.5 Rate of Convergence 32
 - Secant method
 - The Newton-Raphson method
- 2.6 Iteration Methods 34
 - First order method
 - Second order method
 - High order methods
 - Acceleration of convergence
 - Efficiency of a method
 - Methods for multiple roots
 - Methods for complex roots
- 2.7 Polynomial Equations 43

| | | |
|-------------------|---|------------|
| | The Birge-Vieta method | |
| | The Bairstow method | |
| | Graeffe's root squaring method | |
| 2.8 | Choice of an Iterative Method and Implementation | 56 |
| | Flowchart for a zero finder | |
| | Problems | |
| CHAPTER 3. | System of Linear Algebraic Equations and Eigenvalue Problems | 69 |
| 3.1 | Introduction | 69 |
| 3.2 | Direct Methods | 72 |
| | Cramer rule | |
| | Gauss elimination method | |
| | Gauss-Jordan elimination method | |
| | Triangularization method | |
| | Cholesky method | |
| | Partition method | |
| 3.3 | Error Analysis | 88 |
| | Iterative improvement of the solution | |
| 3.4 | Iteration Methods | 92 |
| | Jacobi iteration method | |
| | Gauss-Seidel iteration method | |
| | Successive over-relaxation method | |
| | Convergence analysis | |
| | Iterative method for A^{-1} | |
| 3.5 | Eigenvalues and Eigenvectors | 102 |
| | Jacobi method for symmetric matrices | |
| | Given's method for symmetric matrices | |
| | Householder's method for symmetric matrices | |
| | Rutishauser method for arbitrary matrices | |
| | Power method | |
| 3.6 | Choice of a Method | 121 |
| | Problems | |
| CHAPTER 4. | Interpolation and Approximation | 135 |
| 4.1 | Introduction | 135 |
| 4.2 | Lagrange and Newton Interpolations | 137 |
| | Linear interpolation | |
| | Higher order interpolation | |
| 4.3 | Finite Difference Operators | 145 |
| 4.4 | Interpolating Polynomials Using Finite Differences | 148 |
| 4.5 | Hermite Interpolation | 153 |
| 4.6 | Piecewise and Spline Interpolation | 155 |
| 4.7 | Bivariate Interpolation | 162 |
| | Lagrange bivariate interpolation | |
| | Newton's bivariate interpolation for equispaced points | |

4.8 Approximation 164
 4.9 Least Squares Approximation 166
 4.10 Uniform Approximation 174
 Uniform (minimax) polynomial approximation
 Chebyshev polynomial approximation and Lanczos
 economization
 4.11 Rational Approximation 181
 4.12 Choice of a Method 183
 Problems

CHAPTER 5. Differentiation and Integration 196

5.1 Introduction 196
 5.2 Numerical Differentiation 196
 Methods based on interpolation
 Methods based on finite differences
 Methods based on undetermined coefficients
 5.3 Optimum Choice of Step-length 205
 5.4 Extrapolation Methods 208
 5.5 Partial Differentiation 211
 5.6 Numerical Integration 213
 5.7 Methods Based on Interpolation 214
 5.8 Methods Based on Undetermined
 Coefficients 219
 Gauss-Legendre integration method
 Lobatto integration method
 Radau integration method
 Gauss-Chebyshev integration methods
 Gauss-Laguerre integration methods
 Gauss-Hermite integration methods
 5.9 Composite Integration Methods 227
 Trapezoidal rule
 Simpson's rule
 5.10 Romberg Integration 231
 5.11 Double Integration 234
 Trapezoidal method
 Simpson's method
 Problems

CHAPTER 6. Ordinary Differential Equations 243

6.1 Introduction 243
 6.2 Numerical Methods 247
 Euler method
 Backward Euler method
 Mid-point method
 6.3 Single Step Methods 258
 Taylor series method

| | | |
|-------------------|--|------------|
| | Runge-Kutta methods | |
| | Implicit Runge-Kutta methods | |
| 6.4 | Multistep Methods 270 | |
| | Determination of a_i and b_i | |
| | Convergence of multistep methods | |
| | Predictor-corrector methods | |
| 6.5 | Stability Analysis 280 | |
| | Singlestep methods | |
| | Multistep methods | |
| 6.6 | Boundary Value Problems 289 | |
| | Difference methods | |
| | Boundary value problem $u'' = f(x, u)$ | |
| | Convergence of difference schemes | |
| | Shooting method | |
| | Problems | |
| CHAPTER 7. | Partial Differential Equations | 314 |
| 7.1 | Introduction 314 | |
| 7.2 | Difference Methods 318 | |
| 7.3 | Parabolic Equations 319 | |
| | One space dimension | |
| | Convergence and stability analysis | |
| | Two space dimensions | |
| 7.4 | Hyperbolic Equations 341 | |
| | One space dimension | |
| | Two space dimensions | |
| | First order equation | |
| | System of equations | |
| 7.5 | Elliptic Equations 359 | |
| | Dirichlet problem | |
| | Neumann problem | |
| | Mixed problem | |
| | Problems | |
| | <i>Answers and Hints to the Problems</i> | 385 |
| | <i>Index</i> | 403 |