

CONTENTS

INTRODUCTION xv

ONE

MATHEMATICAL PRELIMINARIES 1

- 1.1 Review of Calculus 2
- 1.2 Round-Off Errors and Computer Arithmetic 10
- 1.3 Algorithms and Convergence 21

TWO

SOLUTIONS OF EQUATIONS IN ONE VARIABLE 31

- 2.1 The Bisection Method 32
- 2.2 Fixed-Point Iteration 38
- 2.3 The Newton–Raphson Method 47
- 2.4 Error Analysis for Iterative Methods 60
- 2.5 Accelerating Convergence 68
- 2.6 Zeros of Polynomials and Müller’s Method 73

THREE

INTERPOLATION AND POLYNOMIAL APPROXIMATION 85

- 3.1 The Taylor Polynomials 86
- 3.2 Interpolation and the Lagrange Polynomial 91
- 3.3 Iterated Interpolation 101
- 3.4 Divided Differences 106
- 3.5 Hermite Interpolation 117
- 3.6 Cubic Spline Interpolation 126

FOUR

NUMERICAL DIFFERENTIATION AND INTEGRATION 145

- 4.1 Numerical Differentiation 146
- 4.2 Richardson’s Extrapolation 157
- 4.3 Elements of Numerical Integration 163
- 4.4 Composite Numerical Integration 173
- 4.5 Adaptive Quadrature Methods 184
- 4.6 Romberg Integration 191

- 4.7 Gaussian Quadrature 198
 4.8 Multiple Integrals 204

FIVE

INITIAL-VALUE PROBLEMS FOR ORDINARY DIFFERENTIAL EQUATIONS 219

- 5.1 Elementary Theory of Initial-Value Problems 220
 5.2 Euler's Method 225
 5.3 Higher-Order Taylor Methods 235
 5.4 Runge-Kutta Methods 240
 5.5 Error Control and the Runge-Kutta-Fehlberg Method 251
 5.6 Multistep Methods 257
 5.7 Variable Step-Size Multistep Methods 269
 5.8 Extrapolation Methods 275
 5.9 Higher-Order Equations and Systems of Differential Equations 282
 5.10 Stability 291
 5.11 Stiff Differential Equations 302

SIX

DIRECT METHODS FOR SOLVING LINEAR SYSTEMS 311

- 6.1 Linear Systems of Equations 312
 6.2 Gaussian Elimination and Backward Substitution 317
 6.3 Pivoting Strategies 327
 6.4 Linear Algebra and Matrix Inversion 335
 6.5 The Determinant of a Matrix 349
 6.6 Matrix Factorization 354
 6.7 Special Types of Matrices 365

SEVEN

ITERATIVE TECHNIQUES IN MATRIX ALGEBRA 383

- 7.1 Norms of Vectors and Matrices 384
 7.2 Eigenvalues and Eigenvectors 394
 7.3 Iterative Techniques for Solving Linear Systems 400
 7.4 Error Estimates and Iterative Refinement 414

EIGHT

APPROXIMATION THEORY 425

- 8.1 Discrete Least-Squares Approximation 426
 8.2 Orthogonal Polynomials and Least-Squares Approximation 439
 8.3 Chebyshev Polynomials and Economization of Power Series 451
 8.4 Rational Function Approximation 459

- 8.5 Trigonometric Polynomial Approximation 466
8.6 Fast Fourier Transforms 471

NINE

APPROXIMATING EIGENVALUES 483

- 9.1 Linear Algebra and Eigenvalues 484
9.2 The Power Method 492
9.3 Householder's Method 508
9.4 The QR Algorithm 515

TENNUMERICAL SOLUTIONS OF NONLINEAR
SYSTEMS OF EQUATIONS 527

- 10.1 Fixed Points for Functions of Several Variables 528
10.2 Newton's Method 536
10.3 Quasi-Newton Methods 544
10.4 Steepest Descent Techniques 551

ELEVENBOUNDARY-VALUE PROBLEMS FOR ORDINARY
DIFFERENTIAL EQUATIONS 559

- 11.1 The Linear Shooting Method 560
11.2 The Shooting Method for Nonlinear Problems 567
11.3 Finite-Difference Methods for Linear Problems 574
11.4 Finite-Difference Methods for Nonlinear Problems 580
11.5 Rayleigh-Ritz Method 587

TWELVENUMERICAL SOLUTIONS TO
PARTIAL DIFFERENTIAL EQUATIONS 605

- 12.1 Physical Problems Involving Partial-Differential Equations 606
12.2 Elliptic Partial-Differential Equations 610
12.3 Parabolic Partial-Differential Equations 620
12.4 Hyperbolic Partial-Differential Equations 635
12.5 An Introduction to the Finite-Element Method 644

BIBLIOGRAPHY 659

ANSWERS TO SELECTED EXERCISES 667

INDEX 723