

CONTENTS

CHAPTER 1	TAYLOR POLYNOMIALS	1
1.1	The Taylor polynomial	2
1.2	The error in Taylor's polynomial	7
1.3	Polynomial evaluation	13
CHAPTER 2	COMPUTER REPRESENTATION OF NUMBERS	19
2.1	The binary number system	20
2.2	Floating-point numbers	25
CHAPTER 3	ERROR	35
3.1	Errors: definitions, sources, and examples	36
3.2	Propagation of error	48
3.3	Summation	53
CHAPTER 4	ROOTFINDING	61
4.1	The bisection method	62
4.2	Newton's method	68
4.3	Secant method	78
4.4	Fixed point iteration	83
4.5	Ill-behaved rootfinding problems	94

CHAPTER 5	INTERPOLATION	101
5.1	Polynomial interpolation	102
5.2	Divided differences	111
5.3	Error in polynomial interpolation	121
5.4	Interpolation using spline functions	129
CHAPTER 6	APPROXIMATION OF FUNCTIONS	141
6.1	The best approximation problem	142
6.2	Chebyshev polynomials	147
6.3	A near-minimax approximation method	153
CHAPTER 7	NUMERICAL INTEGRATION AND DIFFERENTIATION	161
7.1	The trapezoidal and Simpson rules	162
7.2	Error formulas	172
7.3	Gaussian numerical integration	187
7.4	Numerical differentiation	195
CHAPTER 8	SOLUTION OF SYSTEMS OF LINEAR EQUATIONS	205
8.1	Systems of linear equations	206
8.2	Gaussian elimination	210
8.3	Matrix arithmetic	225
8.4	The LU factorization	238
8.5	Error in solving linear systems	248
8.6	Least squares data fitting	256
8.7	The eigenvalue problem	268
8.8	Iteration methods	282
8.9	Nonlinear systems	291
CHAPTER 9	THE NUMERICAL SOLUTION OF DIFFERENTIAL EQUATIONS	303
9.1	Theory of differential equations: An introduction	304
9.2	Euler's method	311
9.3	Convergence analysis of Euler's method	319
9.4	Taylor and Runge-Kutta methods	326
9.5	Multistep methods	339

Contents	xiii
9.6 Stability of numerical methods	349
9.7 Systems of differential equations	359
APPENDIX A MEAN VALUE THEOREMS	371
APPENDIX B MATHEMATICAL FORMULAS	381
APPENDIX C NUMERICAL ANALYSIS SOFTWARE PACKAGES	391
ANSWERS TO SELECTED PROBLEMS	397
REFERENCES	417
INDEX	421