



Contents

Nº 1741

Programs, vii

Preface, ix

Before You Read and Use the Programs in This Book, xiii

1 Major Sources of Errors in Numerical Methods, 1

- 1.1 Introduction, 1
- 1.2 Taylor Series, 1
- 1.3 Numbers on Computers, 5

2 Polynomial Interpolation, 22

- 2.1 Introduction, 22
- 2.2 Linear Interpolation, 22
- 2.3 Lagrange Interpolation Formula, 24
- 2.4 Newton Forward and Backward Interpolations on Equispaced Points, 32
- 2.5 Newton Interpolation on Nonuniformly Spaced Points, 40
- 2.6 Interpolation with Chebyshev Roots, 43
- 2.7 Hermite Interpolation Polynomials, 47
- 2.8 Two-Dimensional Interpolation, 50
- 2.9 Extrapolations, 51

3 Solution of Nonlinear Equations, 62

- 3.1 Introduction, 62
- 3.2 Bisection Method, 63
- 3.3 False Position Method and Modified False Position Method, 68
- 3.4 Newton's Method, 73
- 3.5 Secant Method, 77
- 3.6 Successive Substitution Method, 79
- 3.7 Bairstow's Method, 82

4 Numerical Integration, 109

- 4.1 Introduction, 109
- 4.2 Trapezoidal Rule, 110
- 4.3 Simpson's 1/3 Rule, 115
- 4.4 Simpson's 3/8 Rule, 119
- 4.5 Newton-Cotes Formulas, 120
- 4.6 Gauss Quadratures, 123
- 4.7 Numerical Integration with Infinite Limits or Singularities, 130
- 4.8 Numerical Integration in a Two-Dimensional Domain, 135

5 Numerical Differentiation, 155

- 5.1 Introduction, 155
- 5.2 Using Taylor Expansion, 156
- 5.3 A Generic Algorithm to Derive a Difference Approximation, 163
- 5.4 Using Difference Operators, 166
- 5.5 Using Differentiation of Newton Interpolation Polynomials, 168
- 5.6 Difference Approximations of Partial Derivatives, 171

6 Numerical Linear Algebra, 184

- 6.1 Introduction, 184
- 6.2 Gauss and Gauss-Jordan Eliminations for Simple Ideal Problems, 185
- 6.3 Pivoting and Standard Gauss Elimination, 191
- 6.4 Unsolvable Problems, 195
- 6.5 Matrices and Vectors, 196
- 6.6 Inversion of a Matrix, 203
- 6.7 LU Decomposition, 207
- 6.8 Determinant, 212
- 6.9 Ill-Conditioned Problems, 216
- 6.10 Solution of M Equations with N Unknowns, 218

7 Computations of Matrix Eigenvalues, 238

- 7.1 Introduction, 238
- 7.2 Method of Interpolation, 243
- 7.3 Householder Method for a Symmetric Matrix, 246
- 7.4 Power Methods, 250
- 7.5 QR Iteration, 253

8 Curve Fitting to Measured Data, 274

- 8.1 Introduction, 274
- 8.2 Line Regression, 274

Contents

- 8.3 Curve Fitting with a Higher Order Polynomial, 278
- 8.4 Curve Fitting by a Linear Combination of Known Functions, 280

9 Initial Value Problems of Ordinary Differential Equations, 289

- 9.1 Introduction, 289
- 9.2 Euler Methods, 292
- 9.3 Runge-Kutta Methods, 299
- 9.4 Predictor-Corrector Methods, 312
- 9.5 More Applications, 321
- 9.6 Stiff ODEs, 329

Nº 1741

10 Boundary Value Problems of Ordinary Differential Equations, 351

- 10.1 Introduction, 351
- 10.2 Boundary Value Problems for Rods and Slabs, 353
- 10.3 Solution Algorithm for Tridiagonal Equations, 358
- 10.4 Variable Coefficients and Nonuniform Grid Spacing in the Slab Geometry, 360
- 10.5 Boundary Value Problems for Cylinders and Spheres, 364
- 10.6 Boundary Value Problems of Nonlinear Ordinary Differential Equations, 366
- 10.7 Eigenvalue Problems of Ordinary Differential Equations, 368
- 10.8 Convergence Analysis of the Iterative Methods, 375
- 10.9 Bending and Vibration of a Beam, 379

11 Elliptic Partial Differential Equations, 407

- 11.1 Introduction, 407
- 11.2 Difference Equations, 409
- 11.3 Overview of Solution Methods for Elliptic Difference Equations, 426
- 11.4 Successive Relaxation Methods, 427
- 11.5 Analysis of Convergence, 433
- 11.6 How to Optimize Iteration Parameters, 442
- 11.7 Alternating Direction Implicit Method (ADI), 447
- 11.8 Direct Solution Methods, 450

12 Parabolic Partial Differential Equations, 470

- 12.1 Introduction, 470
- 12.2 Difference Equations, 471
- 12.3 Stability Analysis, 478
- 12.4 Numerical Methods for Two-Dimensional Parabolic Problems, 484

13 Hyperbolic Differential Equations, 489

- 13.1 Introduction, 489
- 13.2 Method of Characteristics, 491
- 13.3 First-Order (Accurate) Difference Methods, 495
- 13.4 Truncation Error Analysis, 501
- 13.5 Higher-Order Methods, 504
- 13.6 Difference Schemes in the Conservation Form, 508
- 13.7 Comparison of Methods through Wave Tests, 512
- 13.8 Numerical Methods for Nonlinear Hyperbolic PDEs, 512
- 13.9 Flux Corrected Methods, 516

Appendixes

- A Error of Polynomial Interpolations, 524**
- B Legendre Polynomials, 529**
- C Calculation of Higher Order Differences, 531**
- D Derivation of One-Dimensional Hyperbolic PDE for Flow Problems, 533**
- E Total Variation Diminishing (TVD), 535**
- F Derivation of the Modified Equations, 537**
- G Cubic Spline Interpolation, 540**
- H Transfinite Interpolation in Two Dimensions, 549**

Index, 565