

# CHAPTER CONTENTS

1.	SOLUTION OF LINEAR EQUATIONS	1
1.	Introduction	1
2.	Dense equations	3
2.1	Gauss elimination	3
2.2	How good is the computed solution $\hat{x}$ ?	4
2.3	The LINPACK condition estimator	6
2.4	Direct factorisation techniques	9
2.5	Solution of rectangular systems	11
2.6	Iterative refinement of least-squares solutions of overdetermined systems	15
2.7	Vector and parallel processing	16
3.	Sparse matrix techniques	16
3.1	Matrix reordering	17
3.2	Conjugate gradients and the Lanczos method	20
3.3	Preconditioned conjugate gradient (PCG) method	24
3.4	Linear least squares	26
4.	Software	27
2.	EIGENVALUE PROBLEMS	29
1.	Introduction	29
2.	Algorithms for dense eigenvalue problems	29
2.1	Symmetric dense problems	30
2.2	Unsymmetric dense problems	31
2.3	Condition numbers	36
3.	Algorithms for sparse symmetric problems	37
3.1	Simultaneous iteration	38
3.2	Lanczos methods	39
4.	The singular value decomposition	42
4.1	Numerical rank	43
4.2	Computation of the SVD	44
4.3	The SVD and linear least-squares problems	45
4.4	The SVD of a large sparse matrix	49
4.5	The generalised singular value decomposition	51
5.	Generalised eigenvalue problems	53
5.1	Dense generalised symmetric problems	54
5.2	Sparse generalised symmetric problems	55
5.3	The dense generalised unsymmetric problem	56
5.4	Singular pencils	57
5.5	Other generalised problems	58
6.	Software	59
3.	ORDINARY DIFFERENTIAL EQUATIONS : INITIAL-VALUE PROBLEMS	61
1.	Introduction	61
2.	Runge-Kutta and linear multistep methods	62
3.	Accuracy and stability	65
4.	Use of Runge-Kutta methods	69
5.	Derivation of Runge-Kutta formulae	73
6.	Dense output in Runge-Kutta codes	77
7.	Stiff systems	78
8.	Treatment of the Newton equations	80
9.	Extrapolation methods	85
10.	Software	86

<b>4. ORDINARY DIFFERENTIAL EQUATIONS : BOUNDARY-VALUE PROBLEMS</b>	<b>87</b>
1. Introduction	87
2. Shooting methods	90
3. Shooting methods for Sturm-Liouville eigenvalue problems	95
4. Finite-difference methods	97
5. Collocation methods	101
6. Availability of software	104
<b>5. NUMERICAL INTEGRATION</b>	<b>105</b>
<b>PART A. EXTRAPOLATION METHODS FOR MULTI-DIMENSIONAL QUADRATURE</b>	<b>105</b>
1. Introduction	105
2. An analytic integrand function	106
3. Some singular integrand functions	113
4. The mechanics of extrapolation (phase 3)	117
5. Numerical stability	118
6. Remarks on choosing rule and mesh	121
7. Other expansions	122
8. When to use extrapolation	123
<b>PART B. INTRODUCTION TO ALGORITHMS FOR AUTOMATIC QUADRATURE</b>	<b>125</b>
9. Basic quadrature rules	125
10. Some background theory	127
11. Types of algorithm	130
12. Available software	132
<b>6. NUMERICAL TREATMENT OF INTEGRAL EQUATIONS</b>	<b>134</b>
<b>PART A. ABEL AND VOLTERRA EQUATIONS</b>	<b>134</b>
1. Analytical background	134
2. Methods for numerical solution	141
<b>PART B. FREDHOLM EQUATIONS</b>	<b>147</b>
3. Introduction	147
4. Fredholm second-kind equations	148
4.1 Basic Nystrom method	148
4.2 Error estimates	150
4.3 Treatment of singularities	150
4.4 Infinite regions	153
4.5 Expansion methods	154
4.6 The Fast Galerkin method	156
5. Fredholm first-kind equations	157
5.1 Tikhonov regularisation	158
5.2 Regularisation in the Fast Galerkin framework	160
6. Software	162
6.1 Non-automatic routines	162
6.2 Automatic routines	163
6.3 Singular problems	163
6.4 First-kind and eigenvalue problems	164
<b>7. FINITE-ELEMENT METHODS</b>	<b>165</b>
1. Introduction	165
2. Splitting up a problem into elements	166
3. Using finite-element functions	169
4. Assembling the equations	171
5. Simple element types	172
6. Finite differences and finite elements	174
7. Local grid refinement	174
8. Conforming and non-conforming elements	176
9. Using mixed interpolation	177
10. Software	178

<b>8. OTHER METHODS FOR ELLIPTIC EQUATIONS</b>	<b>179</b>
1. Finite-difference methods	179
2. Reduction methods	182
3. Multigrid methods	185
4. Other special methods	187
5. The Fast Fourier transform	188
6. Software for elliptic problems	198
<b>9. METHODS FOR PARABOLIC EQUATIONS</b>	<b>199</b>
1. Types of approximation	199
2. Solution of initial-value problems	201
3. Treatment of the space dimensions	203
4. Construction of general algorithms	205
5. Software	206
<b>10. ADVANCES IN ALGORITHMS FOR CURVE FITTING</b>	<b>208</b>
1. Introduction	208
2. Notation and definitions	209
3. Basic fitting problems	212
4. Periodic and parametric curves	215
5. An almost automatic algorithm	216
6. Monotonic interpolation	218
<b>11. <math>L_1</math> AND <math>L_\infty</math> ALGORITHMS AND APPLICATIONS</b>	<b>220</b>
1. Introduction	220
2. Linear programming	220
3. $L_1$ and $L_\infty$ curve fitting	223
4. Solution by simplex method	226
5. $L_\infty$ applications in signal processing	228
6. $L_1$ applications, erratic data	230
7. $L_1$ applications, solving LP problems	231
8. $L_1$ applications, deconvolution of seismic data	232
8.1 Scope of the problem	232
8.2 The method of Taylor et al. (time domain)	233
8.3 One-at-a-time $L_1$ deconvolution (time domain)	234
8.4 Underdetermined $L_1$ deconvolution (frequency domain)	235
8.5 $L_1$ wavelet estimation	236
9. Software	238
<b>12. NONLINEAR OPTIMISATION : UNCONSTRAINED</b>	<b>239</b>
1. Introduction	239
2. Notation	239
3. The general algorithm	241
4. The steplength $\alpha_k$	243
5. The search direction	245
6. The quadratic model	246
7. Quasi-Newton methods	249
8. Conjugate direction methods	256
9. Software	259
<b>13. NONLINEAR OPTIMISATION : CONSTRAINED</b>	<b>260</b>
1. Introduction	260
2. Optimality conditions	261
3. Linearly constrained problems	266
4. Nonlinearly constrained problems	269

4.1 Augmented Lagrangian methods	270
4.2 Sequential quadratic programming methods	272
5. Software	274
<b>14. NONLINEAR LEAST-SQUARES PROBLEMS</b>	<b>275</b>
1. Introduction	275
2. Gauss-Newton methods	277
3. The Levenberg-Marquardt method	280
4. Taking account of second derivative contributions	284
5. A trust region approach incorporating second derivative information	287
6. Termination criteria and related matters	289
7. Special purpose algorithms	291
8. Software	291
<b>15. PROBLEMS IN TIME-SERIES ANALYSIS</b>	<b>293</b>
1. Time-series modelling	293
2. Autocorrelation estimates and autoregressive modelling	294
3. Moving average and ARMA modelling	296
4. Multiple time-series models	301
5. Recursive algorithms	302
6. Spectral methods of analysis	303
7. Spectrum smoothing	306
8. Autoregressive spectrum estimation	308
9. Cross-spectrum estimation	310
10. Filtering	311
11. Availability of software	313
<b>16. ADVANCES IN ALGORITHMS FOR SURFACE FITTING</b>	<b>314</b>
1. Introduction	314
2. Notation and definitions	315
3. Bivariate splines with scattered data	317
4. Bivariate splines with data on a mesh	318
5. Periodic spline surfaces	320
6. Almost automatic algorithms	320
7. Monotonic interpolation	322
8. Algorithms for large sets of scattered data	323
<b>APPENDIX. ADDRESSES OF ORGANISATIONS SUPPLYING SOFTWARE</b>	<b>327</b>
<b>REFERENCES</b>	<b>328</b>
<b>INDEX</b>	<b>353</b>