Contents

Preface to second edition

Pr	eface	to second edition	xi
Pr	eface	to first edition	xiii
1	Fu	ndamentals	
	1-0	Introduction	1
	1-1	Classification of physical problems	3
	1-2	Classification of equations	5
	1-3	Asymptotics	10
	1-4	Discrete methods	14
	1-5	Finite differences and computational molecules	15
	1-6	Finite difference operators	19
	1-7		23
	1-8	Stability and convergence	28
		Irregular boundaries	30
		Choice of discrete network	33
	1-11	Dimensionless forms	34
		References	39
2	Paı	abolic equations	
	2-0	Introduction	41
	2-1	Simple explicit methods	42
	2-2	Fourier stability method	47
	2-3	Implicit methods	49
	2-4	An unconditionally unstable difference equation	55
	2-5	Matrix stability analysis	56
	2-6	Extension of matrix stability analysis	59
	2-7	Consistency, stability, and convergence	61
	2-8	Pure initial value problems	62
	2-9	Variable coefficients	64
		Examples of equations with variable coefficients	68
		General concepts of error reduction	70
		Explicit methods for nonlinear problems	73
		An application of the explicit method	77
		Implicit methods for nonlinear problems	82
	2-15	Concluding remarks	89
		References	90
3	Elli	ptic equations	
	3-0	Introduction	92
	3-1	Simple finite difference schemes	94

viii CONTENTS

3-2 Iterative methods	98
3-3 Linear elliptic equations	100
3-4 Some point iterative methods	103
3-5 Convergence of point iterative methods	107
3-6 Rates of convergence	114
3-7 Accelerations—successive over-relaxation (SOR)	119
3-8 Extensions of SOR	125
3-9 Qualitative examples of over-relaxation	130
3-10 Other point iterative methods	135
3-11 Block iterative methods	144
3-12 Alternating direction methods	148
3-13 Summary of ADI results	152
3-14 Some nonlinear examples	158
References	161
Hyperbolic equations	
4-0 Introduction	165
4-1 The quasilinear system	170
4-2 Introductory examples	176
4-3 Method of characteristics	180
4-4 Constant states and simple waves	185
4-5 Typical application of characteristics	186
4-6 Explicit finite difference methods	193
4-7 Overstability	197
4-8 Implicit methods for second-order equations	199
4-9 Nonlinear examples	201
4-10 Simultaneous first-order equations—explicit methods	203
4-11 An implicit method for first-order equations	209
4-12 Hybrid methods for first-order equations	209
4-13 Gas dynamics in one-space variable	212
4-14 Eulerian difference equations	214
4-15 Lagrangian difference equations	219
4-16 Hopscotch methods for conservation laws	221
4-17 Explicit-implicit schemes for conservation laws	224
References	227
Special topics	
5-0 Introduction	230
5-1 Singularities	230
5-2 Shocks	238
5-3 Eigenvalue problems	244
5-4 Parabolic equations in several space variables	251
5-5 Additional comments on elliptic equations	255
5-6 Hyperbolic equations in higher dimensions	262
5-7 Mixed systems	270
5-8 Higher-order equations in elasticity and vibrations	274
5-9 Fluid mechanics: the Navier-Stokes equations	281
5-10 Introduction to Monte Carlo methods	299
5-11 Method of lines	302
	302

		CONTENTS	ix	
	5-12	Fast Fourier transform and applications	304	
	5-13	Method of fractional steps	307	
		References	311	
6	We	ighted residuals and finite elements		
	6-0	Introduction	320	
	6-1	Weighted residual methods (WRM)	320	
	6-2	Orthogonal collocation	325	
	6-3	Bubnov-Galerkin (B-G) method	329	
	6-4	Remarks on completeness, convergence, and errors bounds	333	
	6-5	Nagumo's lemma and application	339	
	6-6	Introduction to finite elements	342	
		References	348	
Aut	Author index			
Sub	Subject index			