

# Contents

<b>1. Preliminaries . . . . .</b>	<b>1</b>
1.1. Number Systems and Representations of Numbers . . . . .	1
1.2. Error Analysis . . . . .	9
1.2.1. Upper Bounds in Arithmetic . . . . .	10
1.2.2. Probabilistic Error Analysis . . . . .	18
1.2.3. Propagation of Errors . . . . .	19
1.3. Supplementary Notes and Discussion . . . . .	23
<b>2. Approximation and Interpolation of Functions . . . . .</b>	<b>25</b>
2.1. Interpolating Polynomials . . . . .	29
2.1.1. Lagrange Interpolating Polynomials . . . . .	29
2.1.2. Error Bounds for Interpolating Polynomials . . . . .	31
2.1.3. Differences . . . . .	35
2.1.4. The Fraser Diagram . . . . .	38
2.1.5. Aitken's Method and Computational Requirements of Interpolation . . . . .	46
2.1.6. Hermite Interpolation . . . . .	48
2.1.7. Inverse Interpolation . . . . .	49
2.2. Uniform Approximations . . . . .	49
2.3. Least Squares Approximation . . . . .	53
2.4. Spline Functions . . . . .	59
2.5. Asymptotic Properties of Polynomial Approximations . . . . .	63
2.6. Supplementary Notes and Discussion . . . . .	69
<b>3. Numerical Differentiation and Integration . . . . .</b>	<b>73</b>
3.1. Numerical Differentiation . . . . .	75
3.2. Numerical Quadrature . . . . .	79

3.2.1. Interpolatory Quadrature Formulas . . . . .	79
3.2.2. Error Analysis and Richardson Extrapolation . . . . .	81
3.2.3. Gaussian Quadrature . . . . .	88
3.2.4. The Euler–Maclaurin Formula . . . . .	97
3.2.5. Romberg Integration . . . . .	105
3.3. Supplementary Notes and Discussion . . . . .	107
<b>4. General Theory for Iteration Methods . . . . .</b>	<b>111</b>
4.1. Metric Spaces . . . . .	112
4.2. Examples of Metric Spaces . . . . .	114
4.3. Operators on Metric Spaces . . . . .	117
4.4. Examples of Bounded Operators . . . . .	118
4.5. Iterations of Operators . . . . .	121
4.6. Fixed-Point Theorems . . . . .	124
4.7. Systems of Operator Equations . . . . .	131
4.8. Norms of Vectors and Matrices . . . . .	134
4.9. The Order of Convergence of an Iteration Process . . . . .	137
4.10. Inner Products . . . . .	138
4.11. Supplementary Notes and Discussion . . . . .	139
<b>5. Solution of Nonlinear Equations . . . . .</b>	<b>141</b>
5.1. Equations in One Variable . . . . .	141
5.1.1. The Bisection Method . . . . .	141
5.1.2. The Method of False Position (Regula Falsi) . . . . .	143
5.1.3. The Secant Method . . . . .	147
5.1.4. Newton's Method . . . . .	149
5.1.5. Application of Fixed-Point Theory . . . . .	154
5.1.6. Acceleration of Convergence, and Aitken's $\delta^2$ -Method . . . . .	158
5.2. Solution of Polynomial Equations . . . . .	160
5.2.1. Sturm Sequences . . . . .	161
5.2.2. The Lehmer–Schur Method . . . . .	163
5.2.3. Bairstow's Method . . . . .	165
5.2.4. The Effect of Coefficient Errors on the Roots . . . . .	167
5.3. Systems of Nonlinear Equations and Nonlinear Programming . . . . .	169
5.3.1. Iterative Methods for Solution of Systems of Equations . . . . .	170
5.3.2. The Gradient Method and Related Techniques . . . . .	174
5.4. Supplementary Notes and Discussion . . . . .	178
<b>6. The Solution of Simultaneous Linear Equations . . . . .</b>	<b>179</b>
6.1. Direct Methods . . . . .	180
6.1.1. Gaussian Elimination . . . . .	180
6.1.2. Variants of Gaussian Elimination . . . . .	186
6.1.3. Inversion by Partitioning . . . . .	192
6.2. Iteration Methods . . . . .	195
6.2.1. Stationary Iteration Processes . . . . .	196

6.2.2. Iteration Processes Based on the Minimization of Quadratic Forms . . . . .	201
6.2.3. Application of the Gradient Method . . . . .	206
6.2.4. The Conjugate Gradient Method . . . . .	207
6.3. Matrix Conditioning and Error Analysis . . . . .	212
6.3.1. Bounds for Errors of Perturbed Linear Equations . . . . .	212
6.3.2. Error Bounds for Rounding in Gaussian Elimination . . . . .	216
6.4. Supplementary Notes and Discussion . . . . .	219
<b>7. The Solution of Matrix Eigenvalue Problems . . . . .</b>	<b>221</b>
7.1. Preliminaries . . . . .	222
7.1.1. Some Matrix Algebra Background . . . . .	222
7.1.2. The Householder Transformation and Reduction to Hessenberg Form . . . . .	230
7.1.3. Matrix Deflation . . . . .	234
7.2. Some Basic Eigenvalue Approximation Methods . . . . .	234
7.2.1. The Power Method . . . . .	236
7.2.2. The Inverse Power Method . . . . .	239
7.2.3. The Rayleigh Quotient Iteration Method . . . . .	240
7.2.4. Jacobi-Type Methods . . . . .	245
7.3. The QR Algorithm . . . . .	248
7.3.1. Principles and Convergence Rates . . . . .	248
7.3.2. Implementation of the QR Algorithm . . . . .	250
7.4. Eigenproblem Error Analysis . . . . .	252
7.5. Supplementary Notes and Discussion . . . . .	255
<b>8. The Numerical Solution of Ordinary Differential Equations . . . . .</b>	<b>257</b>
8.1. The Solution of Initial-Value Problems . . . . .	259
8.1.1. Picard's Method of Successive Approximation . . . . .	259
8.1.2. The Power Series Method . . . . .	260
8.1.3. Methods of the Runge-Kutta Type . . . . .	263
8.1.4. Linear Multistep Methods . . . . .	272
8.1.5. Step Size and Its Adaptive Selection . . . . .	278
8.1.6. The Method of Quasilinearization . . . . .	280
8.2. The Solution of Boundary-Value Problems . . . . .	284
8.2.1. Reduction to Initial-Value Problems . . . . .	284
8.2.2. The Method of Undetermined Coefficients . . . . .	285
8.2.3. The Difference Method . . . . .	287
8.2.4. The Method of Quasilinearization . . . . .	289
8.3. The Solution of Eigenvalue Problems . . . . .	290
8.4. Supplementary Notes and Discussion . . . . .	292
<b>9. The Numerical Solution of Partial Differential Equations . . . . .</b>	<b>295</b>
9.1. The Difference Method . . . . .	296
9.2. The Method of Quasilinearization . . . . .	303

9.3. The Ritz–Galerkin Finite-Element Approach . . . . .	304
9.3.1. The Ritz Method . . . . .	304
9.3.2. The Galerkin Method . . . . .	310
9.3.3. The Finite-Element Method . . . . .	311
9.4. Supplementary Notes and Discussion . . . . .	318
 REFERENCES . . . . .	321
INDEX . . . . .	327