

# CONTENTS

<b>Preface</b>	viii
<b>CHAPTER 1 MATHEMATICS AND COMPUTER SCIENCE BACKGROUND**</b>	<b>1</b>
1.1 Calculus	1
1.2 Vectors, Matrices, and Linear Equations	4
1.3 Differential Equations	9
1.4 Programming	10
<b>CHAPTER 2 NUMERICAL SOFTWARE</b>	<b>15</b>
2.1 The Library Concept	15
2.2 Using a Library	16
2.3 Standard Numerical Software*	19
A. Individual programs	19
B. Software libraries	19
C. Software packages	21
D. Software systems	23
2.4 The IMSL Library	26
2.5 The PROTRAN System	27
A. Simple statements	28
B. Declarations, scalars, vectors, and matrices	28
C. Problem-solving statements	30
<b>CHAPTER 3 ERRORS, ROUND-OFF, AND STABILITY</b>	<b>33</b>
3.1 Sources of Uncertainty*	33
A. Real problems and mathematical models	33
B. Constructing and implementing methods	34
3.2 Numerical Approximations	35
A. Truncation error	35
B. Order of convergence	37
3.3 Round-Off Errors	41
A. Floating point arithmetic	41
B. Propagation of round-off errors	43
C. Stability and condition of problems*	46
3.4 Case Study: Calculation of $\pi$ **	52
3.5 How to Estimate Errors and Uncertainty	56

\*\*Advanced or peripheral material

\* Other material skipped in one-semester course

<b>CHAPTER 4</b>	<b>MODELS AND FORMULAS FOR NUMERICAL COMPUTATIONS</b>	59
4.1	Polynomials	59
4.2	Piecewise Polynomials	61
4.3	Splines	64
4.4	Other Piecewise Polynomials and Splines with Multiple Knots**	69
4.5	General Methods for Deriving Formulas	72
	A. Models for analytic substitution	72
	B. The method of undetermined coefficients	73
	C. Taylor's series method**	75
	D. Superaccurate formulas**	76
<b>CHAPTER 5</b>	<b>INTERPOLATION</b>	79
5.1	General Interpolation Using Linear Equation Solvers	79
5.2	Interpolation Methods for Polynomials	82
	A. LaGrange polynomial interpolation	82
	B. Newton interpolation and divided differences	83
	C. Osculatory interpolation and B-splines with multiple knots**	88
5.3	Interpolation Methods for Piecewise Polynomials	92
	A. Hermite cubic interpolation	92
	B. Cubic spline interpolation**	93
5.4	Software for Interpolation	95
	A. Software for polynomial interpolation	96
	B. Software for Hermite cubic interpolation	99
	C. Software for cubic spline interpolation	102
5.5	Choice of Interpolation Forms and Points*	106
	A. Assessment of polynomial representations	107
	B. Assessment of piecewise polynomial representations	108
	C. Selection of interpolation points**	108
	D. Selection of break points and knots**	112
5.6	Error Analysis for Interpolation	114
	A. Norms and linear operators	114
	B. Divided differences and derivatives	116
	C. Error analysis for polynomial interpolation	117
	D. Error analysis for piecewise polynomial and spline interpolation**	120
<b>CHAPTER 6</b>	<b>MATRICES AND LINEAR EQUATIONS</b>	125
6.1	Types and Sources of Matrix Computation Problems**	125
	A. Linear systems of equations, $Ax = b$	125
	B. Types of matrices	127
	C. Matrix computation problems	130
6.2	Gauss Elimination, LU-Factorization, and Pivoting	132
	A. Pivoting in Gauss elimination	134
	B. Scaling and testing for floating point zero	136
	C. Algorithm variations	137
	D. Operations count for Gauss elimination	139
6.3	Iteration Methods for Linear Systems*	142
	A. Jacobi, Gauss-Seidel, and SOR iteration	142
	B. When iteration methods should be considered	145
6.4	Software for Linear Equations	146
	A. The ACM Algorithms	146
	B. Three software packages	147
	C. The IMSL library software	149
6.5	Case Study: Design of the Interface for a Linear Equations Solver	156
	A. Design of a Fortran interface	156
	B. Storage allocation and variable dimensions	158
	C. The PROTRAN interface of $Ax = b$	159
6.6	Analysis of the Linear Equations Problem	161
	A. Matrix factorization	161
	B. Three condition numbers*	164
	C. Sensitivity analysis	166
	D. Iterative improvement**	167
	E. The composite error estimate**	168
	F. Comparison of error estimators**	169
6.7	Eigensystem Problems and Software	175
	A. Eigensystem problems	175
	B. ACM Algorithms and EISPACK	176
	C. IMSL software	177

<b>CHAPTER 7</b>	<b>DIFFERENTIATION AND INTEGRATION</b>	181
7.1	Methods for Estimating Derivatives	181
	A. Finite differences	182
	B. Other models for discrete data	182
7.2	Software for Differentiation	183
7.3	Error Analysis for Differentiation	185
7.4	The Estimation of Integrals	186
	A. Basic rules	187
	B. Composite rules	187
	C. Piecewise polynomial methods	189
	D. Integration rules with weight functions**	190
	E. Gauss rules for superaccuracy**	190
7.5	Adaptive Quadrature**	193
7.6	Software for Integration	199
	A. ACM Algorithms and IMSL software	199
	B. Performance evaluation of four integration methods	200
	C. Selection of methods for numerical integration	205
	D. Reverse communication	207
7.7	Error Analysis for Integration	211
<b>CHAPTER 8</b>	<b>NONLINEAR EQUATIONS</b>	217
8.1	Formulating Problems as $f(x) = 0$ *	217
8.2	Methods for One Nonlinear Equation	220
	A. Seven basic iteration methods	220
	B. Convergence tests	226
	C. Initial guesses for iteration methods*	229
8.3	Special Situations and Polyalgorithms**	232
	A. Multiple roots	232
	B. Deflation	234
	C. Polyalgorithms for nonlinear equations	235
8.4	Polynomial Equations	236
	A. Application of general methods	236
	B. Special methods for polynomials	237
	C. Deflation and purification*	238
8.5	Systems of Nonlinear Equations	239
8.6	Software for Nonlinear Equations	241
8.7	Analysis of Methods for Nonlinear Equations	251
	A. Bisection, Regula Falsi	251
	B. Fixed-point iteration and $\Delta^2$ — acceleration	251
	C. Analysis of methods with a linear model	254
	D. Analysis of methods with a quadratic model**	257
	E. Remarks on methods not analyzed**	259
8.8	Selection of Methods for Nonlinear Equations**	260
	A. Order and efficiency of methods	260
	B. Selection of methods	263
<b>CHAPTER 9</b>	<b>ORDINARY DIFFERENTIAL EQUATIONS</b>	265
9.1	Introduction	265
	A. Differential and difference equations	265
	B. Stability of differential and difference equations	268
9.2	Basic Methods for Initial Value Problems	270
	A. One step: Euler's method	271
	B. One step: Taylor's series method	272
	C. One step: Runge-Kutta methods	273
	D. Multistep methods	277
	E. Predictor-Corrector methods	279
9.3	Poyalgorithms for Differential Equations**	282
	A. Initialization	282
	B. Step size control	283
	C. Order of method control	285
	D. Output control	286
	E. Global error control	287
	F. Checking	288
9.4	Systems of Differential Equations	289
9.5	Software for Differential Equations	291
	A. The ACM Algorithms and other programs	291
	B. IMSL software for initial value problems	292

C. IMSL software for two-point boundary value problems**	300
D. Software for stiff problems**	301
9.6 Analysis of methods for Differential Equations*	303
A. One-step methods	303
B. Multistep methods	305
<b>CHAPTER 10 PARTIAL DIFFERENTIAL EQUATIONS *</b>	<b>311</b>
10.1 Partial Differential Equations as Physical Models	311
10.2 Discretization Methods	315
A. Finite differences	315
B. Finite element methods	320
C. Comparison of methods for elliptic problems**	331
D. Formulation of methods in terms of linear functionals**	333
E. The method of lines	334
10.3 Solution of the System of Algebraic Equations**	340
A. Equations from time-dependent problems	340
B. Equations from elliptic problems	340
C. Computational effort for elliptic problems	342
10.4 Software for Partial Differential Equations	345
A. ACM Algorithms and an IMSL routine for partial differential equations	346
B. Other software for partial differential equations	348
<b>CHAPTER 11 APPROXIMATION OF FUNCTIONS AND DATA *</b>	<b>355</b>
11.1 Approximation Problems	355
A. Three classes of approximation problems	355
B. The $L_1$ , least-squares, and Chebyshev norms	356
C. Choice of norm and model	359
D. The error of approximation	360
11.2 Least Squares and Regression	360
A. Formulation of least-squares problems	360
B. The normal equations	362
C. Gram-Schmidt orthogonalization	364
D. Orthogonal matrix factorization	366
11.3 $L_1$ and Chebyshev Approximation**	371
A. $L_1$ approximation	371
B. Chebyshev approximation	372
11.4 Software for Approximation	372
A. The ACM Algorithms	372
B. The Lawson-Hanson least-squares software	374
C. PPPACK software for piecewise polynomial approximation	374
D. IMSL software for approximation	374
11.5 Case Study: The Representation of Data**	377
11.6 Case Study: The Smoothing of Data**	394
11.7 Approximation of Mathematical Functions**	408
11.8 Orthogonal Polynomials**	409
<b>CHAPTER 12 SOFTWARE PRACTICE, COSTS, AND ENGINEERING *</b>	<b>415</b>
12.1 Software Types and Life Cycles	415
12.2 Programming Environment and Practice	418
A. The design of small programs	419
B. Software tools	423
12.3 Software Quality and Costs	426
A. Software quality	426
B. Software costs	429
12.4 Software Parts and Very High Level Languages**	431
<b>CHAPTER 13 SOFTWARE PERFORMANCE EVALUATION *</b>	<b>435</b>
13.1 Program Efficiency	436
13.2 Software Reliability and Robustness	442
13.3 Software Portability	444
13.4 Reporting Computational Experiments**	448

<b>CHAPTER 14 THE VALIDATION OF NUMERICAL COMPUTATIONS **</b>	451
14.1 Validation of Models in Numerical Computation	452
14.2 Sensitivity Analysis and Error Estimation	452
14.3 Software Errors	455
<b>CHAPTER 15 PROTRAN **</b>	459
15.1 How PROTRAN Works	459
15.2 PROTRAN Variables: Scalars, Vectors, and Matrices	461
A. PROTRAN declarations	462
B. Range variables for vectors and matrices	463
C. Special matrix storage formats	465
15.3 Debugging PROTRAN Programs	467
15.4 PROTRAN Statements	468
A. General purpose statements	468
B. Simple statements	470
C. Problem-solving statements	471
<b>CHAPTER 16 REFERENCE MATERIAL **</b>	475
16.1 INTRO: Introduction to the IMSL Library	477
16.2 CONTENTS: Description of IMSL Library Subroutines	490
16.3 KWIC: IMSL Library KWIC Index	556
16.4 A: Analysis of Variance	580
16.5 B: Basic Statistics	582
16.6 C: Categorized Data Analysis	586
16.7 D: Differential Equations; Quadrature; Differentiation	587
16.8 E: Eigensystem Analysis	589
16.9 F: Forecasting; Econometrics; Time Series; Transforms	591
16.10 G: Generation and Testing of Random Numbers	596
16.11 I: Interpolation; Approximation; Smoothing	600
16.12 L: Linear Algebraic Equations	604
16.13 M: Mathematical and Statistical Special Functions	609
16.14 N: Nonparametric Statistics	614
16.15 O: Observation Structure; Multivariate Statistics	617
16.16 R: Regression Analysis	621
16.17 S: Sampling	626
16.18 U: Utility Functions	627
16.19 V: Vector-Matrix Arithmetic	629
16.20 Z: Zeros and Extrema; Linear Programming	632
16.21 ACM: Index by Subject to Algorithms, 1960-1980	635
<b>INDEX</b>	653