

Contents

Preface	iii
Note on BASIC	vii
1 Numbers, Errors and Accuracy	1
1.1 Computer accuracy	1
1.2 How numbers are stored on the computer	1
1.3 Some consequences of the way numbers are stored	2
1.4 Errors in floating point arithmetic	5
1.5 Simple interval arithmetic	7
Exercises	8
2 Iterative Methods	10
2.1 Introduction	10
2.2 Solution of a simple equation	11
2.3 Graphical representation	12
2.4 Some more iterative processes	14
2.5 Theoretical investigation of convergence	15
2.6 The rate of convergence	16
2.7 Acceleration of convergence	18
Exercises	20
3 Solution of Equations	21
3.1 The general problem	21
3.2 The interval bisection method	22
3.3 Newton's method	23
3.4 The secant method	25
3.5 Multiple roots	27
3.6 Polynomial equations	28
Exercises	31
4 Simultaneous Equations I	32
4.1 Simple elimination techniques	32
4.2 Computer implementation	34
4.3 Ill-conditioning	36
4.4 The need for pivoting	36
4.5 Partial pivoting	38
4.6 Total pivoting	39
Exercises	41

5 Simultaneous Equations II	42
5.1 Triangular factorisation	42
5.2 Computer implementation	44
5.3 The Jacobi iterative method	47
5.4 The Gauss–Seidel iterative method	50
Exercises	51
6 Numerical Integration	53
6.1 Integration on the computer	53
6.2 The trapezium rule	54
6.3 The error in the trapezium rule	55
6.4 Simpson’s rule	57
6.5 Other integration formulae	59
6.6 Repeated use of trapezium rule	59
6.7 Romberg integration	61
Exercises	63
7 Differential Equations I	65
7.1 The general problem	65
7.2 Intuitive approach to Runge–Kutta methods	66
7.3 A second-order Runge–Kutta method	67
7.4 Computer implementation of second-order method	68
7.5 Higher order Runge–Kutta methods	70
7.6 Estimation of the truncation error	71
Exercises	72
8 Differential Equations II	74
8.1 Systems of equations	74
8.2 Computer implementation	76
8.3 Higher order equations	77
8.4 Interval adjustment	79
8.5 Stability and instability	81
8.6 The problem of stiffness	82
Exercises	84
Answers to Exercises	85
Bibliography	89
Index	91