CONTENTS

INTRODUCTION XV	INTR	ODI.	JCT.	ION	XV
-----------------	-------------	------	------	-----	----

4.4

4.6

V ONE	MATHEMATICAL PRELIMINARIES 1
	 1.1 Review of Calculus 2 1.2 Round-Off Errors and Computer Arithmetic 10 1.3 Algorithms and Convergence 21
d TWO	SOLUTIONS OF EQUATIONS IN ONE VARIABLE 31
	 2.1 The Bisection Method 32 2.2 Fixed-Point Iteration 38 2.3 The Newton-Raphson Method 47 2.4 Error Analysis for Iterative Methods 60 2.5 Accelerating Convergence 68 2.6 Zeros of Polynomials and Müller's Method 73
THREE	INTERPOLATION AND POLYNOMIAL APPROXIMATION 85 3.1 The Taylor Polynomials 86 3.2 Interpolation and the Lagrange Polynomial 91 3.3 Iterated Interpolation 101 3.4 Divided Differences 106 3.5 Hermite Interpolation 117 3.6 Cubic Spline Interpolation 126
FOUR	NUMERICAL DIFFERENTIATION AND INTEGRATION 145 4.1 Numerical Differentiation 146 4.2 Richardson's Extrapolation 157 4.3 Elements of Numerical Integration 163

Composite Numerical Integration 173 Adaptive Quadrature Methods 184

Romberg Integration 191

xii	CONTENTS
	4.7 Gaussian Quadrature 1984.8 Multiple Integrals 204
FIVE	INITIAL-VALUE PROBLEMS FOR ORDINARY DIFFERENTIAL EQUATIONS 219
	 5.1 Elementary Theory of Initial-Value Problems 220 5.2 Euler's Method 225 5.3 Higher-Order Taylor Methods 235 5.4 Runge-Kutta Methods 240 5.5 Error Control and the Runge-Kutta-Fehlberg Method 251 5.6 Multistep Methods 257 5.7 Variable Step-Size Multistep Methods 269 5.8 Extrapolation Methods 275 5.9 Higher-Order Equations and Systems of Differential Equations 282 5.10 Stability 291 5.11 Stiff Differential Equations 302
SIX	DIRECT METHODS FOR SOLVING LINEAR SYSTEMS 311
	 6.1 Linear Systems of Equations 312 6.2 Gaussian Elimination and Backward Substitution 317 6.3 Pivoting Strategies 327 6.4 Linear Algebra and Matrix Inversion 335 6.5 The Determinant of a Matrix 349 6.6 Matrix Factorization 354 6.7 Special Types of Matrices 365
SEVEN	ITERATIVE TECHNIQUES IN MATRIX ALGEBRA 383
	 7.1 Norms of Vectors and Matrices 384 7.2 Eigenvalues and Eigenvectors 394 7.3 Iterative Techniques for Solving Linear Systems 400 7.4 Error Estimates and Iterative Refinement 414
EIGHT	APPROXIMATION THEORY 425
	 8.1 Discrete Least-Squares Approximation 426 8.2 Orthogonal Polynomials and Least-Squares Approximation 439 8.3 Chebyshev Polynomials and Economization of Power Series 451 8.4 Rational Function Approximation 459

CONTENTS

NINE

TEN

xiii

Trigonometric Polynomial Approximation Fast Fourier Transforms 471 8.6 APPROXIMATING EIGENVALUES 483 9.1 Linear Algebra and Eigenvalues 9.2 The Power Method 508 9.3 Householder's Method 515 9.4 The QR Algorithm NUMERICAL SOLUTIONS OF NONLINEAR SYSTEMS OF EQUATIONS 527 10.1 Fixed Points for Functions of Several Variables 528 10.2 Newton's Method 536 10.3 Quasi-Newton Methods 544 10.4 Steepest Descent Techniques 551 BOUNDARY-VALUE PROBLEMS FOR ORDINARY ELEVEN DIFFERENTIAL EQUATIONS 559 11.1 The Linear Shooting Method 11.2 The Shooting Method for Nonlinear Problems 11.3 Finite-Difference Methods for Linear Problems 11.4 Finite-Difference Methods for Nonlinear Problems 587 11.5 Rayleigh-Ritz Method NUMERICAL SOLUTIONS TO TWELVE PARTIAL DIFFERENTIAL EQUATIONS 605 12.1 Physical Problems Involving Partial-Differential Equations 12.2 Elliptic Partial-Differential Equations 610 12.3 Parabolic Partial-Differential Equations 620 12.4 Hyperbolic Partial-Differential Equations 635 12.5 An Introduction to the Finite-Element Method 644 BIBLIOGRAPHY 659 ANSWERS TO SELECTED EXERCISES 667 INDEX 723