

Contents

1. The differential equations	
1.1 Introduction	1
1.2 Equations which are first order in time	1
1.3 The dynamic vibration equation	5
1.4 Eigenvalue bounds	10
Exercises	13
References	14
2. p-Step and p-stage schemes	
2.1 Introduction	16
2.2 Consistency	20
2.3 Stability	22
2.4 Effect of mass lumping	25
2.5 Effect of artificial damping	28
2.6 Stability of the θ -method	30
2.7 The Newmark algorithm	35
2.8 Stability—general considerations	37
2.9 Lax Equivalence Theorem	40
Exercises	45
References	46
3. Newmark and the θ-method	
3.1 Introduction	49
3.2 The Newmark method	51
3.3 The θ -method applied to the dynamic vibration equation	56
3.4 Accuracy and stability	59
Summary	66
Exercises	66
References	66
4. General theory and higher order p-step and p-stage methods	
4.1 Introduction	68
4.2 The dynamic vibration equation—general formulae for amplitude and phase errors	70

4.3	Newmark and the θ -method (continued)	76
4.4	Newmark variations	82
4.5	Generalized Newmark GN_{pj}	94
4.6	The SS_{pj} family of algorithms	98
4.7	Matching the SS_{pj} and GN_{pj} algorithms	102
4.8	Particular examples of the SS_{p2} algorithms	114
4.9	The algorithm $SS32B$	133
4.10	Generalization of SS_{p2}	155
4.11	First order systems	156
4.12	Park's method	163
	Exercises	166
	References	167
5.	Other single-step methods. Global crunch or divide and conquer?	
5.1	Introduction	171
5.2	Methods using Hermitian interpolation	172
5.3	Rational approximation to the exponential	177
5.4	Runge-Kutta methods	193
5.5	Partitioning methods	205
5.6	Element by element methods	216
5.7	Operator splitting methods	222
	Exercises	225
	References	226
6.	The energy method	
6.1	Introduction	231
6.2	Newmark and the energy method	234
6.3	The energy method with Newmark including natural damping and forcing terms	238
6.4	The energy method with the $SS22$ algorithm	240
6.5	The energy method with Newmark and $SS22$ used on non-linear problems	241
6.6	The energy methods of Hughes and co-authors	248
6.7	Energy methods—more general algorithms	253
	References	257
7.	Non-linear equations	
7.1	Introduction	259
7.2	Explicit methods, first and second order systems	262
7.3	<i>Ad hoc</i> iteration for first order systems	269
7.4	Lumped versus distributed mass matrices in subsurface flow	281

7.5	Newton or quasi-Newton method for first order non-linear equations	292
7.6	The non-linear second order dynamic vibration equation	296
7.7	Starting conditions	310
7.8	Time-step adjustment	313
7.9	Conjugate gradient methods	316
	References	320
8.	Coupled systems	
8.1	Introduction	325
8.2	Monolithic schemes	326
8.3	Partitioning methods for coupled systems	336
8.4	Coupled first order and second order systems	342
8.5	Coupled systems of second order—second order equations—fluid—structure	350
	References	353
Appendix 1.	The Routh–Hurwitz conditions	356
	References	357
	Solutions to Exercises	358
	Author Index	365
	Subject Index	369