

CONTENTS

Preface	x
1 Introduction	1
1-1 Classification of Equations	1
2 Algebraic Equations	8
2-1 Successive Substitution	8
2-2 Newton–Raphson	11
2-3 Comparison	13
Study Questions	15
Problems	15
Bibliography	16
3 Ordinary Differential Equations—Initial-Value Problems	17
3-1 Terminology	17
3-2 Interpolation and Quadrature	20
3-3 Explicit Integration Methods	25
3-4 Implicit Integration Methods	27
3-5 Predictor–Corrector and Runge–Kutta Methods	28
3-6 Extrapolation and Step-Size Control	32
3-7 Stability	37
3-8 High-order Schemes that are Stable and do not Oscillate	45
3-9 Equation Solvers	47

3-10 Comparison	50
Study Questions	56
Problems	57
Bibliography	58
References	59
4 Ordinary Differential Equations—Boundary-Value Problems	60
4-1 Method of Weighted Residuals	60
4-2 Finite Difference Method	65
4-3 Regular Perturbation	70
4-4 Orthogonal Collocation	73
4-5 Diffusion and Reaction—Exact Results	79
4-6 Perturbation Method for Diffusion and Reaction	88
4-7 Orthogonal Collocation for Diffusion and Reaction	94
4-8 Lower–Upper Decomposition of Matrices	104
4-9 Orthogonal Collocation on Finite Elements	113
4-10 Galerkin Finite Elements	126
4-11 Initial-Value Techniques	136
4-12 Quasilinearization	142
4-13 Comparison	143
4-14 Adaptive Meshes	164
Study Questions	166
Problems	167
Bibliography	170
References	171
5 Parabolic Partial Differential Equations—Time and One Spatial Dimension	172
5-1 Similarity Transformation	172
5-2 Separation of Variables	180
5-3 Method of Weighted Residuals	184
5-4 Orthogonal Collocation	191
5-5 Finite Difference	214
5-6 Orthogonal Collocation on Finite Elements	228
5-7 Galerkin Finite Element Method	230
5-8 Convective Diffusion Equation	231
5-9 Flow Through Porous Media	245
5-10 Comparison	261
Study Questions	265
Problems	266
Bibliography	269
References	270

6	Partial Differential Equations in Two Space Dimensions	272
6-1	Introduction	272
6-2	Finite Difference	276
6-3	Orthogonal Collocation	286
6-4	Galerkin Finite Element Method	291
6-5	Comparison	307
	Problems	312
	Bibliography	313
	References	314
Appendix	Computer Programs	316
Author Index		359
Subject Index		361