

Contents

Guide to Notation	xv
List of Examples and Applications	xvii
Introduction	1
The Structure of this Text	1
Libraries, Packages, Tools	2
Structured Programming	4
Calculus of Errors	5
Software Availability	9
Disclaimer of Warranty	9
1 Simultaneous Linear Equations	10
1.1 Nonsingular Systems	10
1.1.1 Introduction	11
1.1.2 Elimination and Backward Substitution	12
1.1.3 Pivoting Strategies	13
1.1.4 Scaling	14
1.1.5 Implicit Scaling = Relative Pivoting	15
1.1.6 Iterative Refinement	15
1.1.7 Multiple Right-Hand Sides. Matrix Inversion	17
1.1.8 The Gaussian Algorithm	17
1.1.9 Program and Example	19
1.1.10 Application: Flow through a Plumbing Network	20
1.2 Positive-Definite Systems	21
1.2.1 Introduction	22
1.2.2 The Cholesky Factorization	23
1.2.3 Program and Example	23
1.2.4 Application: Network Theory	25
1.3 Systems with Band Matrices	27
1.3.1 Introduction	27
1.3.2 Cholesky's Method for Variable Bandwidth	29
1.3.3 Cholesky's Method for Fixed Bandwidth	30
1.3.4 Gaussian Elimination for General Band Matrices	30
1.3.5 Program and Example	31
1.3.6 Application: A Plane Truss	32

1.4	Large Sparse Systems	34
1.4.1	Introduction	34
1.4.2	Relaxation Methods	36
1.4.3	Method of Conjugate Gradients	37
1.4.4	Preconditioned Conjugate Gradients	38
1.4.5	Incomplete Cholesky Factorization	39
1.4.6	Nonsymmetric Sparse Systems	40
1.4.7	Program and Examples	40
1.5	Singular Systems	43
1.5.1	Introduction	43
1.5.2	Singular Value Decomposition and Pseudoinverse	44
1.5.3	Program and Examples	48
1.6	Norms, Condition Number, Error Estimates	52
1.6.1	Vector and Matrix Norms	52
1.6.2	Condition Number	54
1.6.3	Residual Vector and Error	55
1.7	Linear Systems Using IMSL or MATLAB	56
1.7.1	General Real Linear Systems	56
1.7.2	Symmetric Positive-Definite Systems	56
1.7.3	Banded SPD Systems	56
1.7.4	Fixed Bandwidth	57
1.7.5	Sparse Linear Systems	57
1.7.6	Singular Linear Systems	57
1.7.7	An Example using MATLAB	57
1.8	Exercises	58
1.8.1	Electrical Networks	58
1.8.2	Ill-Conditioning and Small Residual Norm	59
1.8.3	Determinant and Condition Number	60
1.8.4	Hilbert Matrices again	60
1.8.5	A Typical Positive-Definite Matrix	60
1.8.6	Yet Another Algorithm for Sparse Systems	60
2	Linear Optimization	62
2.1	Introduction	62
2.2	The Simplex Algorithm	67
2.3	Program and Example	70
2.3.1	Application: Female Blue Whale Population	71
2.4	Linear Optimization with IMSL	74
2.5	Exercise: Optimal Mine Production	74
3	Interpolation and Approximation	75
3.1	Polynomial Interpolation	78
3.1.1	Introduction	78

3.1.2	Numerical Methods	80
3.1.3	Program and Example	85
3.2	Splines	87
3.2.1	Cubic Splines	88
3.2.2	Linear B-splines	89
3.2.3	Cubic B-splines	91
3.3	One-Dimensional Interpolation: INTERDIM1	95
3.4	Curve Fitting with Polynomials	100
3.4.1	Least-Squares Approximation of Functions	100
3.4.2	Least-Squares Approximation of Data	101
3.4.3	Approximation with Chebyshev Polynomials	102
3.4.4	Program and Example	104
3.5	Trigonometric Approximation	104
3.5.1	Harmonic Analysis	104
3.5.2	Calculation of the Fourier Coefficients	106
3.5.3	Fast Fourier Transform	107
3.6	One-Dimensional Approximation: APPROX	109
3.7	Two-Dimensional Splines	111
3.7.1	Solution with Bicubic B-Splines	112
3.7.2	Program and Examples	113
3.8	Interpolation of Curves	116
3.8.1	Introduction	116
3.8.2	Numerical Solution by Splines	117
3.8.3	Program and Examples	117
3.9	Interpolation and Approximation using IMSL	119
3.9.1	Polynomial Interpolation and Approximation	119
3.9.2	One-Dimensional Spline Interpolation	119
3.9.3	Trigonometric Approximation	120
3.9.4	Multi-Dimensional Splines	120
3.10	Exercises	120
3.10.1	Beloved B-Splines	120
3.10.2	Square-Wave Impulse	121
3.10.3	Design a Car	121
4	Nonlinear Equations	123
4.1	Introduction	123
4.1.1	The Problem	123
4.1.2	General Convergence Theory	125
4.1.3	Stability and Condition	127
4.2	A Single Nonlinear Equation	129
4.2.1	Newton's Method	129
4.2.2	Bisection Method	131
4.2.3	Brent's Method	133

4.2.4	Determination of an Including Interval	134
4.2.5	Broyden's Method	135
4.3	Systems of Nonlinear Equations	136
4.3.1	Newton's Method	136
4.3.2	The Powell Hybrid Method	138
4.4	Programs and Examples	140
4.4.1	A Single Equation	140
4.4.2	Systems of Nonlinear Equations	142
4.5	Nonlinear Equations Using IMSL	147
4.5.1	Solution of a Single Nonlinear Equation	147
4.5.2	Systems of Nonlinear Equations	147
4.6	Exercises	147
4.6.1	Gamma Function	147
4.6.2	Calculation of Effective Annual Interest Rates	148
5	Matrix Eigenvalue Problems	149
5.1	The Standard Eigenvalue Problem	149
5.1.1	Introduction	149
5.1.2	Balancing	151
5.1.3	Householder's Tridiagonalization	152
5.1.4	The QR Method	154
5.2	The General Eigenvalue Problem	158
5.2.1	Introduction	158
5.2.2	The Symmetric Positive-Definite Case	158
5.3	Singular Value Decomposition	160
5.4	Sparse Matrices	160
5.5	Programs Solving Different Eigenvalue Problems	165
5.5.1	STDEV: Standard Eigenvalue Problem	165
5.5.2	SYMEV: Symmetric Eigenvalue Problem	167
5.5.3	GEV: General Eigenvalue Problem	168
5.5.4	SPARSEEV: Sparse Eigenvalue Problems	170
5.5.5	SVD: Singular Value Decomposition	170
5.6	Applications	171
5.6.1	Vibrations of a Diaphragm	171
5.6.2	Axially Loaded Beam	172
5.7	Eigenvalue Problems with IMSL	175
5.7.1	The Standard Eigenvalue Problem	175
5.7.2	The General Eigenvalue Problem $Ax = \lambda Bx$	177
5.7.3	Singular Value Decomposition	177
5.8	Exercises	178
5.8.1	Singular Value Decomposition (SVD) of A	178
5.8.2	Eigenvalue/Eigenvector Approximations	178
5.8.3	The Sound of a Drum	179

6	Numerical Integration	180
6.1	Quadrature Methods	180
6.1.1	Newton–Cotes Rules	180
6.1.2	Romberg’s Rule	182
6.1.3	Gaussian Quadrature	184
6.1.4	Interlacing Gauss Rules (Kronrod, Patterson)	186
6.1.5	Automatic Whole-Interval and Adaptive Rules	187
6.1.6	Multi-Dimensional Integration	188
6.2	Programs and Examples	188
6.2.1	Automatic One-Dimensional Quadrature	189
6.2.2	Two-Dimensional Patterson Quadrature	193
6.2.3	Multi-Dimensional Quadrature over a Simplex	194
6.3	Numerical Integration Using IMSL	195
6.4	Exercises	196
6.4.1	Gauss Quadrature	196
6.4.2	Gauss–Kronrod Quadrature	196
7	Initial Value Problems	197
7.1	Introduction	197
7.1.1	The Problem	197
7.1.2	A Model Problem	199
7.1.3	Three Example Methods	200
7.1.4	Application to the Model Equation	201
7.1.5	Discretization Error and Consistency	202
7.1.6	Convergence and Stability	203
7.1.7	Stiff Differential Equations	205
7.2	One-Step Methods	206
7.2.1	Runge–Kutta Methods	206
7.2.2	Classical Runge–Kutta Method	208
7.2.3	Step-Control Policy, Merson’s Method	208
7.2.4	A Nonlinear Example	210
7.3	Multistep Methods	214
7.3.1	Adams Methods	215
7.3.2	Consistency of Linear Multistep Methods	216
7.3.3	Predictor–Corrector Methods	217
7.3.4	Starting Methods	218
7.3.5	Variable Step Length and Order	218
7.4	Backward Differentiation Formulae (BDF)	218
7.4.1	Introduction	218
7.4.2	Consistency of BDF	219
7.4.3	BDF with Variable Step Length	220
7.4.4	Step-Control Policy	221
7.4.5	Variable Step Length and Order	221

7.5	Programs	222
7.6	Applications	222
7.7	Initial Value Problems with IMSL	227
7.8	Exercises: Autonomous Initial Value Problems	227
8	Boundary Value Problems	229
8.1	Introduction	229
8.1.1	Boundary Value Problem	230
8.1.2	Eigenvalue Problem	230
8.1.3	Sturm–Liouville Boundary Value Problem	230
8.1.4	Sturm–Liouville Eigenvalue Problem	231
8.1.5	Deflection of a Beam	231
8.2	Finite Difference Methods	232
8.3	Shooting Methods	235
8.3.1	The Simple Shooting Method	235
8.3.2	Multiple Shooting	238
8.4	Programs	239
8.5	Applications	240
8.5.1	No or Infinitely Many Solutions	240
8.5.2	Several Solutions	241
8.5.3	Hanging Curve of an Elastic Rope	242
8.6	Boundary Value Problems with IMSL	245
8.6.1	Method of Finite Differences	246
8.6.2	Multiple Shooting	246
8.7	Exercises	246
8.7.1	Finite Differences	246
8.7.2	Temperature Distribution in a Rod	246
9	Partial Differential Equations	248
9.1	Introduction	248
9.1.1	Linear Partial Differential Equations of Order 2	249
9.1.2	Poisson’s and Laplace’s Equation	250
9.1.3	Time-Dependent Heat Conduction	250
9.1.4	The Wave Equation	251
9.2	Discretization of Elliptic Problems	251
9.2.1	Difference Methods	251
9.2.2	The Finite Element Method	253
9.2.3	Multigrid Methods	256
9.3	Software	258
9.3.1	NAG Routines	258
9.3.2	PLTMG: Finite Element and Multigrid Method	259
9.4	PLTMG/PAN: An Example	260

A	PAN – A Problem Solving Environment	267
A.1	Working with PAN	269
A.2	Writing a HyTeX Document	274
A.3	The Template Library	275
A.4	Software	276
B	The Programs	277
B.0	Conventions	277
B.1	Simultaneous Linear Equations	278
B.1.1	GAUSS	279
B.1.2	CHOLESKY	279
B.1.3	BAND	279
B.1.4	SPARSE	280
B.1.5	LSS	280
B.2	Linear Optimization	280
B.2.1	LOPT	280
B.3	Interpolation and Approximation	281
B.3.1	INTERDIM1 (GL, XGKS)	281
B.3.2	APPROX (GL, XGKS)	281
B.3.3	INTERDIM2	281
B.3.4	INTERPAR	282
B.4	Nonlinear Equations	282
B.4.1	DIRECT	282
B.4.2	NLIN	283
B.5	Matrix Eigenvalue Problems	283
B.5.1	STDEV	283
B.5.2	SYMEV	283
B.5.3	GEV	283
B.5.4	SPARSEEV	284
B.5.5	SVD	284
B.6	Numerical Integration	284
B.6.1	ADAPT	284
B.6.2	PATT	285
B.6.3	MULTIPATT	285
B.6.4	SIMPLEX	285
B.7	Initial Value Problems	285
B.7.1	RUKU (GL)	285
B.7.2	ADAMS (GL)	285
B.7.3	BDF (GL)	286
B.7.4	STIFFTEST	286
B.8	Boundary Value Problems: BVP	286
B.8.1	DIFFERENCE (GL)	287
B.8.2	SHOOTING (GL)	287

B.9	Partial Differential Equations	287
B.9.1	PLTMG (GL, GraphEditor, XGKS)	287
B.10	Program Overview	288
C	The NAG Fortran Library	290
C.1	Introduction	290
C.1.1	Supplementary Documentation	291
C.1.2	Marks of the Library	291
C.1.3	Notation	291
C.1.4	Conventions, Routine Names and Precision	293
C.1.5	Input/Output in the Library	294
C.1.6	Error Handling and the Parameter IFAIL	295
C.1.7	Array Parameters	295
C.1.8	Programming Advice	296
C.2	The Construction of the NAG Fortran Library	297
C.2.1	Systematics	297
C.2.2	The Routine Document Sections	297
C.2.3	The Library Chapters	298
C.3	Example: Concise Documentation of F04AEF	299
C.4	Concluding Remarks	301
C.4.1	Summary for New Users	301
C.4.2	Contact between Users and NAG	302
D	The NAG Graphics Library	303
D.1	An Example Program Using the NAG Graphics Library	304
D.2	The Contents of the NAG Graphics Library	306
D.2.1	J06A – Axes, Grids, Borders and Titles	306
D.2.2	J06B – Point Plotting and Straight Line Drawing	306
D.2.3	J06C – Curve Drawing	306
D.2.4	J06D – ODE Graphics	306
D.2.5	J06E – General Function Drawing	307
D.2.6	J06F – Special Function Drawing	307
D.2.7	J06G – Contouring	307
D.2.8	J06H – Surface Viewing	307
D.2.9	J06J – Data Presentation	307
D.2.10	J06K – Vector Field Plotting	308
D.2.11	J06S – Statistical Graphics	308
D.2.12	J06T–J06Z – Elementary Routines	308
	Bibliography	309
	Index	315