

# *Contents*

Preface:	ix
Chapter 1: Typical Elliptic Problems	1
1. Introduction	1
2. Dirichlet and related problems	3
3. Membrane; source problems	5
4. Two-endpoint problems	6
5. Helmholtz equation	10
6. Potential flow problems	12
7. Problems from elasticity	14
8. Multigroup diffusion	18
9. Some nonlinear problems	19
Chapter 2: Classical Analysis	21
1. Separation of variables	21
2. Complex variable techniques	25
3. Integral formulas	27
4. Green's identities	30
5. Inner products; norms	34
6. Variational principles	38
7. Maximum principle	41
8. Smoothness	42
Chapter 3: Difference Approximations	45
1. Arithmetizing analysis	45
2. Poisson equation; ELLPACK	48
3. Discretizing boundary conditions	52
4. Linear source problem	57
5. Band elimination	61
6. Error estimation	68
7. Orders of accuracy	73
8. Effects of smoothness	78
9. Error bounds	84
10. Higher-order accuracy	87
11. The HODIE method	91

<b>Chapter 4: Direct and Iterative Methods</b>	<b>97</b>
1. Direct methods	97
2. Profile elimination	100
3. Graph of a matrix; nested dissection	102
4. Asymptotic cost estimates	107
5. Marching methods	110
6. Tensor product solvers	112
7. Iterative methods	118
8. Other one-step iterative methods	121
9. Physical analogies; relaxation methods	124
10. Convergence criteria	127
11. Estimating $\rho(G)$	130
12. Property A	132
13. Point SOR	136
14. Property Y; numerical examples	141
15. Frankel's method	144
<b>Chapter 5: Accelerating Convergence</b>	<b>149</b>
1. Introduction	149
2. Improvements in SOR	151
3. Conjugate gradient methods	155
4. The CSI and CCSI methods	158
5. Chebyshev acceleration	162
6. Conjugate gradient acceleration	166
7. Adaptive parameter selection; stopping criteria	170
8. ADI methods	173
9. Stationary ADI	176
10. Multigrid; mesh refinement	178
<b>Chapter 6: Direct Variational Methods</b>	<b>183</b>
1. Introduction	183
2. Rayleigh-Ritz method	186
3. Approximating subspaces	188
4. Proving convergence	194
5. Galerkin methods	197
6. Collocation	199
7. Eigenproblems	202
8. Domain constants	206
9. Nonlinear elliptic problems	208
10. Newton's method	210
11. Steepest descent	213
12. Davidon's method; fixpoint methods	217

Chapter 7: Finite Element Approximations . . . . .	221
1. Introduction . . . . .	221
2. Univariate interpolation . . . . .	223
3. Best approximation . . . . .	225
4. Typical finite elements . . . . .	228
5. Hermite interpolants; univariate splines . . . . .	231
6. Triangular elements . . . . .	235
7. Tensor product approximations . . . . .	238
8. Rectangular polygons . . . . .	239
9. Blending . . . . .	242
10. Boundary elements . . . . .	246
Chapter 8: Integral Equation Methods . . . . .	251
1. Introduction . . . . .	251
2. Green's function; Peano-Sard kernels . . . . .	253
3. Least squares method . . . . .	258
4. Boundary element methods . . . . .	262
5. Relation to conformal mapping . . . . .	264
6. Conformal mapping . . . . .	266
7. Theodorsen's method . . . . .	270
8. Three-dimensional problems . . . . .	272
9. Capacitance matrix method . . . . .	273
10. Helmholtz equation . . . . .	275
11. Rigorizing potential theory . . . . .	276
12. Méthode de balayage . . . . .	279
Chapter 9: ELLPACK . . . . .	283
1. Overview . . . . .	283
2. Processing of an ELLPACK program . . . . .	285
3. Problem definition . . . . .	288
4. DISCRETIZATION modules . . . . .	291
5. INDEXING and SOLUTION modules . . . . .	292
6. OUTPUT, OPTIONS, and PROCEDURE modules . . . . .	293
7. Fortran segments . . . . .	294
9. TRIPLE segments . . . . .	295
9. Sample ELLPACK programs . . . . .	297
10. Additional capabilities . . . . .	301
Bibliography: . . . . .	303
Index: . . . . .	315