

# Contents

<b>1 Computer Numbers, Error Analysis, Conditioning, Stability of Algorithms and Operations Count</b> .....	<b>1</b>
1.1 Definition of Errors .....	1
1.2 Decimal Representation of Numbers .....	3
1.3 Sources of Errors .....	6
1.3.1 Input Errors .....	6
1.3.2 Procedural Errors .....	7
1.3.3 Error Propagation and the Condition of a Problem .....	7
1.3.4 The Computational Error and Numerical Stability of an Algorithm .....	10
1.4 Operations Count, et cetera .....	11
<b>2 Nonlinear Equations in One Variable</b> .....	<b>13</b>
2.1 Introduction .....	13
2.2 Definitions and Theorems on Roots .....	14
2.3 General Iteration Procedures .....	15
2.3.1 How to Construct an Iterative Process .....	15
2.3.2 Existence and Uniqueness of Solutions .....	16
2.3.3 Convergence and Error Estimates of Iterative Procedures ...	17
2.3.4 Practical Implementation .....	20
2.4 Order of Convergence of an Iterative Procedure .....	22
2.4.1 Definitions and Theorems .....	22
2.4.2 Determining the Order of Convergence Experimentally ....	24
2.5 Newton's Method .....	25
2.5.1 Finding Simple Roots .....	25
2.5.2 A Damped Version of Newton's Method .....	27
2.5.3 Newton's Method for Multiple Zeros; a Modified Newton's Method .....	27

2.6	Regula Falsi .....	28
2.6.1	Regula Falsi for Simple Roots .....	28
2.6.2	Modified Regula Falsi for Multiple Zeros .....	30
2.6.3	Simplest Version of the Regula Falsi .....	30
2.7	Steffensen Method .....	31
2.7.1	Steffensen Method for Simple Zeros .....	31
2.7.2	Modified Steffensen Method for Multiple Zeros .....	31
2.8	Inclusion Methods .....	32
2.8.1	Bisection Method .....	32
2.8.2	Pegasus Method .....	34
2.8.3	Anderson-Björck Method .....	36
2.8.4	The King and the Anderson-Björck-King Methods, the Illinois Method .....	39
2.8.5	Zeroin Method .....	39
2.9	Efficiency of the Methods and Aids for Decision Making .....	40
<b>3</b>	<b>Roots of Polynomials .....</b>	<b>43</b>
3.1	Preliminary Remarks .....	43
3.2	The Horner Scheme .....	44
3.2.1	First Level Horner Scheme for Real Arguments .....	44
3.2.2	First Level Horner Scheme for Complex Arguments .....	45
3.2.3	Complete Horner Scheme for Real Arguments .....	47
3.2.4	Applications .....	49
3.3	Methods for Finding all Solutions of Algebraic Equations .....	49
3.3.1	Preliminaries .....	49
3.3.2	Muller's Method .....	51
3.3.3	Bauhuber's Method .....	54
3.3.4	The Jenkins-Traub Method .....	55
3.3.5	The Laguerre Method .....	56
3.4	Hints for Choosing a Method .....	56
<b>4</b>	<b>Direct Methods for Solving Systems of Linear Equations ..</b>	<b>59</b>
4.1	The Problem .....	59
4.2	Definitions and Theoretical Background .....	60
4.3	Solvability Conditions for Systems of Linear Equations .....	66
4.4	The Factorization Principle .....	67
4.5	Gauß Algorithm .....	68
4.5.1	Gauß Algorithm with Column Pivot Search .....	68

4.5.2	Pivot Strategies .....	72
4.5.3	Computer Implementation of Gauß Algorithm .....	73
4.5.4	Gauß Algorithm for Systems with Several Right Hand Sides	76
4.6	Matrix Inversion via Gauß Algorithm .....	77
4.7	Linear Equations with Symmetric Strongly Nonsingular System Matrices .....	78
4.7.1	The Cholesky Decomposition .....	78
4.7.2	The Conjugate Gradient Method .....	83
4.8	The Gauß - Jordan Method .....	87
4.9	The Matrix Inverse via Exchange Steps .....	88
4.10	Linear Systems with Tridiagonal Matrices .....	89
4.10.1	Systems with Tridiagonal Matrices .....	89
4.10.2	Systems with Tridiagonal Symmetric Strongly Nonsingular Matrices .....	92
4.11	Linear Systems with Cyclically Tridiagonal Matrices .....	94
4.11.1	Systems with a Cyclically Tridiagonal Matrix .....	94
4.11.2	Systems with Symmetric Cyclically Tridiagonal Strongly Nonsingular Matrices .....	96
4.12	Linear Systems with Five-Diagonal Matrices .....	98
4.12.1	Systems with Five-Diagonal Matrices .....	98
4.12.2	Systems with Five-Diagonal Symmetric Matrices .....	100
4.13	Linear Systems with Band Matrices .....	102
4.14	Solving Linear Systems via Householder Transformations .....	107
4.15	Errors, Conditioning and Iterative Refinement .....	112
4.15.1	Errors and the Condition Number .....	112
4.15.2	Condition Estimates .....	114
4.15.3	Improving the Condition Number .....	116
4.15.4	Iterative Refinement .....	117
4.16	Systems of Equations with Block Matrices .....	119
4.16.1	Preliminary Remarks .....	119
4.16.2	Gauß Algorithm for Block Matrices .....	120
4.16.3	Gauß Algorithm for Block Tridiagonal Systems .....	121
4.16.4	Other Block Methods .....	121
4.17	The Algorithm of Cuthill-McKee for Sparse Symmetric Matrices .....	122
4.18	Recommendations for Selecting a Method .....	127

<b>5 Iterative Methods for Linear Systems</b> .....	<b>131</b>
5.1 Preliminary Remarks .....	131
5.2 Vector and Matrix Norms .....	132
5.3 The Jacobi Method .....	133
5.4 The Gauß-Seidel Iteration .....	137
5.5 A Relaxation Method using the Jacobi Method .....	139
5.6 A Relaxation Method using the Gauß-Seidel Method .....	140
5.6.1 Iteration Rule .....	140
5.6.2 Estimate for the Optimal Relaxation Coefficient, an Adaptive SOR Method .....	141
<b>6 Systems of Nonlinear Equations</b> .....	<b>143</b>
6.1 General Iterative Methods .....	143
6.2 Special Iterative Methods .....	148
6.2.1 Newton Methods for Nonlinear Systems .....	148
6.2.1.1 The Basic Newton Method .....	148
6.2.1.2 Damped Newton Method for Systems .....	149
6.2.2 Regula Falsi for Nonlinear Systems .....	151
6.2.3 Method of Steepest Descent for Nonlinear Systems .....	152
6.2.4 Brown's Method for Nonlinear Systems .....	154
6.3 Choosing a Method .....	154
<b>7 Eigenvalues and Eigenvectors of Matrices</b> .....	<b>155</b>
7.1 Basic Concepts .....	155
7.2 Diagonalizable Matrices and the Conditioning of the Eigenvalue Problem .....	157
7.3 Vector Iteration .....	159
7.3.1 The Dominant Eigenvalue and the Associated Eigenvector of a Matrix .....	159
7.3.2 Determination of the Eigenvalue Closest to Zero .....	164
7.3.3 Eigenvalues in Between .....	164
7.4 The Rayleigh Quotient for Hermitian Matrices .....	166
7.5 The Krylov Method .....	167
7.5.1 Determining the Eigenvalues .....	167
7.5.2 Determining the Eigenvectors .....	169
7.6 Eigenvalues of Positive Definite Tridiagonal Matrices, the QD Algorithm .....	170
7.7 Transformation to Hessenberg Form, the LR and QR Algorithms .....	171

7.7.1	Transformation of a Matrix to Upper Hessenberg Form	172
7.7.2	The LR Algorithm	174
7.7.3	The Basic QR Algorithm	175
7.8	Eigenvalues and Eigenvectors of a Matrix via the QR Algorithm	176
7.9	Decision Strategy	178
<b>8</b>	<b>Linear and Nonlinear Approximation</b>	<b>179</b>
8.1	Linear Approximation	180
8.1.1	Statement of the Problem and Best Approximation	180
8.1.2	Linear Continuous Root-Mean-Square Approximation	184
8.1.3	Discrete Linear Root-Mean-Square Approximation	188
8.1.3.1	Normal Equations for Discrete Linear Least Squares	188
8.1.3.2	Discrete Least Squares via Algebraic Polynomials and Orthogonal Polynomials	191
8.1.3.3	Linear Regression, the Least Squares Solution Using Linear Algebraic Polynomials	193
8.1.3.4	Solving Linear Least Squares Problems using Householder Transformations	194
8.1.4	Approximation of Polynomials by Chebyshev Polynomials	196
8.1.4.1	Best Uniform Approximation	197
8.1.4.2	Approximation by Chebyshev Polynomials	198
8.1.5	Approximation of Periodic Functions and the FFT	204
8.1.5.1	Root-Mean-Square Approximation of Periodic Functions	204
8.1.5.2	Trigonometric Interpolation	205
8.1.5.3	Complex Discrete Fourier Transformation (FFT)	207
8.1.6	Error Estimates for Linear Approximation	209
8.1.6.1	Estimates for the Error in Best Approximation	209
8.1.6.2	Error Estimates for Simultaneous Approximation of a Function and its Derivatives	211
8.1.6.3	Approximation Error Estimates using Linear Projection Operators	213
8.2	Nonlinear Approximation	215
8.2.1	Transformation Method for Nonlinear Least Squares	215
8.2.2	Nonlinear Root-Mean-Square Fitting	217
8.3	Decision Strategy	218

<b>9 Polynomial and Rational Interpolation</b> .....	<b>219</b>
9.1 The Problem .....	219
9.2 Lagrange Interpolation Formula .....	221
9.2.1 Lagrange Formula for Arbitrary Nodes .....	221
9.2.2 Lagrange Formula for Equidistant Nodes .....	222
9.3 The Aitken Interpolation Scheme for Arbitrary Nodes .....	223
9.4 Inverse Interpolation According to Aitken .....	225
9.5 Newton Interpolation Formula .....	226
9.5.1 Newton Formula for Arbitrary Nodes .....	226
9.5.2 Newton Formula for Equidistant Nodes .....	227
9.6 Remainder of an Interpolation and Estimates of the Interpolation Error .....	229
9.7 Rational Interpolation .....	235
9.8 Interpolation for Functions in Several Variables .....	239
9.8.1 Lagrange Interpolation Formula for Two Variables .....	239
9.8.2 Shepard Interpolation .....	241
9.9 Hints for Selecting an Appropriate Interpolation Method .....	247
<b>10 Interpolating Polynomial Splines for Constructing Smooth Curves</b> .....	<b>251</b>
10.1 Cubic Polynomial Splines .....	251
10.1.1 Definition of Interpolating Cubic Spline Functions .....	252
10.1.2 Computation of Non-Parametric Cubic Splines .....	254
10.1.3 Computing Parametric Cubic Splines .....	259
10.1.4 Joined Interpolating Polynomial Splines .....	266
10.1.5 Convergence and Error Estimates for Interpolating Cubic Splines .....	272
10.2 Hermite Splines of Fifth Degree .....	275
10.2.1 Definition of Hermite Splines .....	275
10.2.2 Computation of Non-Parametric Hermite Splines .....	276
10.2.3 Computation of Parametric Hermite Splines .....	280
10.3 Hints for Selecting Appropriate Interpolating or Approximating Splines .....	282
<b>11 Cubic Fitting Splines for Constructing Smooth Curves</b> ...	<b>287</b>
11.1 The Problem .....	287
11.2 Definition of Fitting Spline Functions .....	288
11.3 Non-Parametric Cubic Fitting Splines .....	289

11.4 Parametric Cubic Fitting Splines .....	296
11.5 Decision Strategy .....	297
<b>12 Two-Dimensional Splines, Surface Splines, Bézier Splines, B-Splines .....</b>	<b>299</b>
12.1 Interpolating Two-Dimensional Cubic Splines for Constructing Smooth Surfaces .....	299
12.2 Two-Dimensional Interpolating Surface Splines .....	309
12.3 Bézier Splines .....	313
12.3.1 Bézier Spline Curves .....	313
12.3.2 Bézier Spline Surfaces .....	316
12.3.3 Modified Interpolating Cubic Bézier Splines .....	324
12.4 B-Splines .....	325
12.4.1 B-Spline-Curves .....	325
12.4.2 B-Spline-Surfaces .....	331
12.5 Hints .....	335
<b>13 Akima and Renner Subsplines .....</b>	<b>341</b>
13.1 Akima Subsplines .....	341
13.2 Renner Subsplines .....	344
13.3 Rounding of Corners with Akima and Renner Splines .....	347
13.4 Approximate Computation of Arc Length .....	349
13.5 Selection Hints .....	350
<b>14 Numerical Differentiation .....</b>	<b>353</b>
14.1 The Task .....	353
14.2 Differentiation Using Interpolating Polynomials .....	354
14.3 Differentiation via Interpolating Cubic Splines .....	358
14.4 Differentiation by the Romberg Method .....	358
14.5 Decision Hints .....	360
<b>15 Numerical Integration .....</b>	<b>361</b>
15.1 Preliminary Remarks .....	361
15.2 Interpolating Quadrature Formulas .....	364
15.3 Newton-Cotes Formulas .....	366
15.3.1 The Trapezoidal Rule .....	367
15.3.2 Simpson's Rule .....	370

15.3.3	The 3/8 Formula .....	371
15.3.4	Other Newton-Cotes Formulas .....	373
15.3.5	The Error Order of Newton-Cotes Formulas .....	375
15.4	Maclaurin Quadrature Formulas .....	376
15.4.1	The Tangent Trapezoidal Formula .....	376
15.4.2	Other Maclaurin Formulas .....	378
15.5	Euler-Maclaurin Formulas .....	380
15.6	Chebyshev Quadrature Formulas .....	382
15.7	Gauß Quadrature Formulas .....	385
15.8	Calculation of Weights and Nodes of Generalized Gaussian Quadrature Formulas .....	389
15.9	Clenshaw-Curtis Quadrature Formulas .....	392
15.10	Romberg Integration .....	394
15.11	Error Estimates and Computational Errors .....	397
15.12	Adaptive Quadrature Methods .....	400
15.13	Convergence of Quadrature Formulas .....	400
15.14	Hints for Choosing an Appropriate Method .....	401
<b>16</b>	<b>Numerical Cubature .....</b>	<b>403</b>
16.1	The Problem .....	403
16.2	Interpolating Cubature Formulas .....	406
16.3	Newton-Cotes Cubature Formulas for Rectangular Regions ...	408
16.4	Newton-Cotes Cubature Formulas for Triangles .....	413
16.5	Romberg Cubature for Rectangular Regions .....	414
16.6	Gauß Cubature Formulas for Rectangles .....	417
16.7	Gauß Cubature Formulas for Triangles .....	419
16.7.1	Right Triangles with Legs Parallel to the Axis .....	419
16.7.2	General Triangles .....	420
16.8	Riemann Double Integrals using Bicubic Splines .....	421
16.9	Decision Strategy .....	422
<b>17</b>	<b>Initial Value Problems for Ordinary Differential Equations .....</b>	<b>423</b>
17.1	The Problem .....	423
17.2	Principles of the Numerical Methods .....	424
17.3	One-Step Methods .....	426
17.3.1	The Euler-Cauchy Polygonal Method .....	426
17.3.2	The Improved Euler-Cauchy Method .....	427



17.3.3	The Predictor-Corrector Method of Heun .....	428
17.3.4	Explicit Runge-Kutta Methods .....	430
17.3.4.1	Construction of Runge-Kutta Methods .....	430
17.3.4.2	The Classical Runge-Kutta Method .....	430
17.3.4.3	A List of Explicit Runge-Kutta Formulas .....	432
17.3.4.4	Embedding Formulas .....	436
17.3.5	Implicit Runge-Kutta Methods of Gaussian Type .....	449
17.3.6	Consistence and Convergence of One-Step Methods .....	451
17.3.7	Error Estimation and Step Size Control .....	452
17.3.7.1	Error Estimation .....	452
17.3.7.2	Automatic Step Size Control, Adaptive Methods for Initial Value Problems .....	454
17.4	Multi-Step Methods .....	457
17.4.1	The Principle of Multi-Step Methods .....	457
17.4.2	The Adams-Bashforth Method .....	458
17.4.3	The Predictor-Corrector Method of Adams-Moulton .....	460
17.4.4	The Adams-Störmer Method .....	465
17.4.5	Error Estimates for Multi-Step Methods .....	466
17.4.6	Computational Error of One-Step and Multi-Step Methods .....	467
17.5	Bulirsch-Stoer-Gragg Extrapolation .....	468
17.6	Stability .....	471
17.6.1	Preliminary Remarks .....	471
17.6.2	Stability of Differential Equations .....	472
17.6.3	Stability of the Numerical Method .....	473
17.7	Stiff Systems of Differential Equations .....	477
17.7.1	The Problem .....	477
17.7.2	Criteria for the Stiffness of a System .....	478
17.7.3	Gear's Method for Integrating Stiff Systems .....	479
17.8	Suggestions for Choosing among the Methods .....	484
<b>18</b>	<b>Boundary Value Problems for Ordinary Differential Equations .....</b>	<b>489</b>
18.1	Statement of the Problem .....	489
18.2	Reduction of Boundary Value Problems to Initial Value Problems .....	490
18.2.1	Boundary Value Problems for Nonlinear Differential Equations of Second Order .....	490
18.2.2	Boundary Value Problems for Systems of Differential Equations of First Order .....	492

18.2.3 The Multiple Shooting Method .....	494
18.3 Difference Methods .....	497
18.3.1 The Ordinary Difference Method .....	497
18.3.2 Higher Order Difference Methods .....	504
18.3.3 Iterative Solution of Linear Systems for Special Boundary Value Problems .....	506
18.3.4 Linear Eigenvalue Problems .....	507
<b>A Appendix: ANSI C Functions .....</b>	<b>509</b>
A.1 Preface of the Appendix .....	511
A.2 Information on Campus and Site Licenses, as well as on Other Software Packages .....	513
A.3 Contents of the Enclosed CD .....	516
Contents of the Appendix .....	517
A.4 ANSI C Functions .....	521
<b>B Bibliography .....</b>	<b>569</b>
Literature for Other Topics .....	587
- Numerical Treatment of Partial Differential Equations .....	587
- Finite Element Method .....	588
<b>C Index .....</b>	<b>591</b>