

# CONTENTS

- CHAPTER 1 ERRORS AND FLOATING POINT ARITHMETIC 1**
- 1.1 Basic Concepts 1
  - 1.2 Examples of Floating Point Calculations 12
  - 1.3 Case Study 1 25
  - 1.4 Further Reading 28
- CHAPTER 2 SYSTEMS OF LINEAR EQUATIONS 30**
- 2.1 Gaussian Elimination with Partial Pivoting 32
  - 2.2 Matrix Factorization 44
  - 2.3 Accuracy 48
  - 2.4 Routines Factor and Solve 61
  - 2.5 Matrices with Special Structure 65
  - 2.6 Case Study 2 72
- CHAPTER 3 INTERPOLATION 82**
- 3.1 Polynomial Interpolation 83
  - 3.2 More Error Bounds 90
  - 3.3 Newton Divided Difference Form 93
  - 3.4 Assessing Accuracy 98
  - 3.5 Spline Interpolation 101
  - 3.6 Interpolation in the Plane 119
  - 3.7 Case Study 3 128
- CHAPTER 4 ROOTS OF NONLINEAR EQUATIONS 134**
- 4.1 Bisection, Newton's Method, and the Secant Rule 137
  - 4.2 An Algorithm Combining Bisection and the Secant Rule 150
  - 4.3 Routines for Zero Finding 152
  - 4.4 Condition, Limiting Precision, and Multiple Roots 157
  - 4.5 Nonlinear Systems of Equations 160
  - 4.6 Case Study 4 163

**CHAPTER 5 NUMERICAL INTEGRATION 170**

- 5.1 Basic Quadrature Rules 170
- 5.2 Adaptive Quadrature 184
- 5.3 Codes for Adaptive Quadrature 188
- 5.4 Special Devices for Integration 191
- 5.5 Integration of Tabular Data 200
- 5.6 Integration in Two Variables 202
- 5.7 Case Study 5 203

**CHAPTER 6 ORDINARY DIFFERENTIAL EQUATIONS 210**

- 6.1 Some Elements of the Theory 210
- 6.2 A Simple Numerical Scheme 216
- 6.3 One-Step Methods 221
- 6.4 Errors—Local and Global 228
- 6.5 The Algorithms 233
- 6.6 The Code Rke 236
- 6.7 Other Numerical Methods 240
- 6.8 Case Study 6 244

**APPENDIX A NOTATION AND SOME THEOREMS FROM THE CALCULUS 251**

- A.1 Notation 251
- A.2 Theorems 252

**ANSWERS TO SELECTED EXERCISES 255**

**INDEX 266**