

# CONTENTS



<i>Preface</i>	xiii
<b>1 MATHEMATICAL MODELING</b>	<b>1</b>
1.1 Modeling in Computer Animation	2
1.1.1 A Model Robe	2
1.2 Modeling in Physics: Radiation Transport	4
1.3 Modeling in Sports	6
1.4 Ecological Models	8
1.5 Modeling a Web Surfer and Google	11
1.5.1 The Vector Space Model	11
1.5.2 Google's PageRank	13
1.6 Chapter 1 Exercises	14
<b>2 BASIC OPERATIONS WITH MATLAB</b>	<b>19</b>
2.1 Launching MATLAB	19
2.2 Vectors	20
2.3 Getting Help	22
2.4 Matrices	23
2.5 Creating and Running .m Files	24
2.6 Comments	25
2.7 Plotting	25
2.8 Creating Your Own Functions	27
2.9 Printing	28
2.10 More Loops and Conditionals	29
2.11 Clearing Variables	31
2.12 Logging Your Session	31
2.13 More Advanced Commands	31
2.14 Chapter 2 Exercises	32
<b>3 MONTE CARLO METHODS</b>	<b>41</b>
3.1 A Mathematical Game of Cards	41
3.1.1 The Odds in Texas Holdem	42
3.2 Basic Statistics	46
3.2.1 Discrete Random Variables	48
3.2.2 Continuous Random Variables	51
3.2.3 The Central Limit Theorem	53
3.3 Monte Carlo Integration	56

3.3.1	Buffon's Needle	56
3.3.2	Estimating $\pi$	58
3.3.3	Another Example of Monte Carlo Integration	60
3.4	Monte Carlo Simulation of Web Surfing	64
3.5	Chapter 3 Exercises	67
<b>4</b>	<b>SOLUTION OF A SINGLE NONLINEAR EQUATION IN ONE UNKNOWN</b>	<b>71</b>
4.1	Bisection	75
4.2	Taylor's Theorem	80
4.3	Newton's Method	83
4.4	Quasi-Newton Methods	89
4.4.1	Avoiding Derivatives	89
4.4.2	Constant Slope Method	89
4.4.3	Secant Method	90
4.5	Analysis of Fixed Point Methods	93
4.6	Fractals, Julia Sets, and Mandelbrot Sets	98
4.7	Chapter 4 Exercises	102
<b>5</b>	<b>FLOATING-POINT ARITHMETIC</b>	<b>107</b>
5.1	Costly Disasters Caused by Rounding Errors	108
5.2	Binary Representation and Base 2 Arithmetic	110
5.3	Floating-Point Representation	112
5.4	IEEE Floating-Point Arithmetic	114
5.5	Rounding	116
5.6	Correctly Rounded Floating-Point Operations	118
5.7	Exceptions	119
5.8	Chapter 5 Exercises	120
<b>6</b>	<b>CONDITIONING OF PROBLEMS; STABILITY OF ALGORITHMS</b>	<b>124</b>
6.1	Conditioning of Problems	125
6.2	Stability of Algorithms	126
6.3	Chapter 6 Exercises	129
<b>7</b>	<b>DIRECT METHODS FOR SOLVING LINEAR SYSTEMS AND LEAST SQUARES PROBLEMS</b>	<b>131</b>
7.1	Review of Matrix Multiplication	132
7.2	Gaussian Elimination	133
7.2.1	Operation Counts	137
7.2.2	LU Factorization	139
7.2.3	Pivoting	141
7.2.4	Banded Matrices and Matrices for Which Pivoting Is Not Required	144

7.2.5	Implementation Considerations for High Performance	148
7.3	Other Methods for Solving $Ax = b$	151
7.4	Conditioning of Linear Systems	154
7.4.1	Norms	154
7.4.2	Sensitivity of Solutions of Linear Systems	158
7.5	Stability of Gaussian Elimination with Partial Pivoting	164
7.6	Least Squares Problems	166
7.6.1	The Normal Equations	167
7.6.2	QR Decomposition	168
7.6.3	Fitting Polynomials to Data	171
7.7	Chapter 7 Exercises	175
<b>8</b>	<b>POLYNOMIAL AND PIECEWISE POLYNOMIAL INTERPOLATION</b>	<b>181</b>
8.1	The Vandermonde System	181
8.2	The Lagrange Form of the Interpolation Polynomial	181
8.3	The Newton Form of the Interpolation Polynomial	185
8.3.1	Divided Differences	187
8.4	The Error in Polynomial Interpolation	190
8.5	Interpolation at Chebyshev Points and <code>chebfun</code>	192
8.6	Piecewise Polynomial Interpolation	197
8.6.1	Piecewise Cubic Hermite Interpolation	200
8.6.2	Cubic Spline Interpolation	201
8.7	Some Applications	204
8.8	Chapter 8 Exercises	206
<b>9</b>	<b>NUMERICAL DIFFERENTIATION AND RICHARDSON EXTRAPOLATION</b>	<b>212</b>
9.1	Numerical Differentiation	213
9.2	Richardson Extrapolation	221
9.3	Chapter 9 Exercises	225
<b>10</b>	<b>NUMERICAL INTEGRATION</b>	<b>227</b>
10.1	Newton–Cotes Formulas	227
10.2	Formulas Based on Piecewise Polynomial Interpolation	232
10.3	Gauss Quadrature	234
10.3.1	Orthogonal Polynomials	236
10.4	Clenshaw–Curtis Quadrature	240
10.5	Romberg Integration	242
10.6	Periodic Functions and the Euler–Maclaurin Formula	243
10.7	Singularities	247
10.8	Chapter 10 Exercises	248

<b>1 1</b>	<b>NUMERICAL SOLUTION OF THE INITIAL VALUE PROBLEM FOR ORDINARY DIFFERENTIAL EQUATIONS</b>	<b>251</b>
11.1	Existence and Uniqueness of Solutions	253
11.2	One-Step Methods	257
11.2.1	Euler's Method	257
11.2.2	Higher-Order Methods Based on Taylor Series	262
11.2.3	Midpoint Method	262
11.2.4	Methods Based on Quadrature Formulas	264
11.2.5	Classical Fourth-Order Runge–Kutta and Runge–Kutta–Fehlberg Methods	265
11.2.6	An Example Using MATLAB's ODE Solver	267
11.2.7	Analysis of One-Step Methods	270
11.2.8	Practical Implementation Considerations	272
11.2.9	Systems of Equations	274
11.3	Multistep Methods	275
11.3.1	Adams–Bashforth and Adams–Moulton Methods	275
11.3.2	General Linear $m$ -Step Methods	277
11.3.3	Linear Difference Equations	280
11.3.4	The Dahlquist Equivalence Theorem	283
11.4	Stiff Equations	284
11.4.1	Absolute Stability	285
11.4.2	Backward Differentiation Formulas (BDF Methods)	289
11.4.3	Implicit Runge–Kutta (IRK) Methods	290
11.5	Solving Systems of Nonlinear Equations in Implicit Methods	291
11.5.1	Fixed Point Iteration	292
11.5.2	Newton's Method	293
11.6	Chapter 11 Exercises	295
<b>1 2</b>	<b>MORE NUMERICAL LINEAR ALGEBRA: EIGENVALUES AND ITERATIVE METHODS FOR SOLVING LINEAR SYSTEMS</b>	<b>300</b>
12.1	Eigenvalue Problems	300
12.1.1	The Power Method for Computing the Largest Eigenpair	310
12.1.2	Inverse Iteration	313
12.1.3	Rayleigh Quotient Iteration	315
12.1.4	The QR Algorithm	316
12.1.5	Google's PageRank	320
12.2	Iterative Methods for Solving Linear Systems	327

12.2.1 Basic Iterative Methods for Solving Linear Systems	327
12.2.2 Simple Iteration	328
12.2.3 Analysis of Convergence	332
12.2.4 The Conjugate Gradient Algorithm	336
12.2.5 Methods for Nonsymmetric Linear Systems	334
12.3 Chapter 12 Exercises	345
<b>13 NUMERICAL SOLUTION OF TWO-POINT BOUNDARY VALUE PROBLEMS</b>	<b>350</b>
13.1 An Application: Steady-State Temperature Distribution	350
13.2 Finite Difference Methods	352
13.2.1 Accuracy	354
13.2.2 More General Equations and Boundary Conditions	360
13.3 Finite Element Methods	365
13.3.1 Accuracy	372
13.4 Spectral Methods	374
13.5 Chapter 13 Exercises	376
<b>14 NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS</b>	<b>379</b>
14.1 Elliptic Equations	381
14.1.1 Finite Difference Methods	381
14.1.2 Finite Element Methods	386
14.2 Parabolic Equations	388
14.2.1 Semidiscretization and the Method of Lines	389
14.2.2 Discretization in Time	389
14.3 Separation of Variables	396
14.3.1 Separation of Variables for Difference Equations	400
14.4 Hyperbolic Equations	402
14.4.1 Characteristics	402
14.4.2 Systems of Hyperbolic Equations	403
14.4.3 Boundary Conditions	404
14.4.4 Finite Difference Methods	404
14.5 Fast Methods for Poisson's Equation	409
14.5.1 The Fast Fourier Transform	411
14.6 Multigrid Methods	414
14.7 Chapter 14 Exercises	418
<b>APPENDIX A REVIEW OF LINEAR ALGEBRA</b>	<b>421</b>
A.1 Vectors and Vector Spaces	421
A.2 Linear Independence and Dependence	422
A.3 Span of a Set of Vectors; Bases and Coordinates; Dimension of a Vector Space	423

A.4	The Dot Product; Orthogonal and Orthonormal Sets; the Gram–Schmidt Algorithm	423
A.5	Matrices and Linear Equations	425
A.6	Existence and Uniqueness of Solutions; the Inverse; Conditions for Invertibility	427
A.7	Linear Transformations; the Matrix of a Linear Transformation	431
A.8	Similarity Transformations; Eigenvalues and Eigenvectors	432
<b>APPENDIX B TAYLOR’S THEOREM IN MULTIDIMENSIONS</b>		<b>436</b>
	<i>References</i>	439
	<i>Index</i>	445