

Contents

Chapter 1. Why Study Scientific Computing?	1
1.1 Example: Designing a Suspension Bridge	1
1.1.1 Constructing a Model	1
1.1.2 Simulating the Bridge	3
1.1.3 Calculating Resonance Frequencies	4
1.1.4 Matching Simulations with Experiments	5
1.2 Navigating this Book: Sample Courses	6
1.2.1 A First Course in Numerical Analysis	7
1.2.2 Advanced Courses	8
1.2.3 Dependencies Between Chapters	8
Chapter 2. Finite Precision Arithmetic	9
2.1 Introductory Example	10
2.2 Real Numbers and Machine Numbers	11
2.3 The IEEE Standard	14
2.3.1 Single Precision	14
2.3.2 Double Precision	16
2.4 Rounding Errors	19
2.4.1 Standard Model of Arithmetic	19
2.4.2 Cancellation	20
2.5 Condition of a Problem	24
2.5.1 Norms	24
2.5.2 Big- and Little-O Notation	27
2.5.3 Condition Number	29
2.6 Stable and Unstable Algorithms	33
2.6.1 Forward Stability	33
2.6.2 Backward Stability	36
2.7 Calculating with Machine Numbers: Tips and Tricks	38
2.7.1 Associative Law	38
2.7.2 Summation Algorithm by W. Kahan	39
2.7.3 Small Numbers	40
2.7.4 Monotonicity	40
2.7.5 Avoiding Overflow	41

2.7.6	Testing for Overflow	42
2.7.7	Avoiding Cancellation	43
2.7.8	Computation of Mean and Standard Deviation	45
2.8	Stopping Criteria	48
2.8.1	Machine-independent Algorithms	48
2.8.2	Test Successive Approximations	51
2.8.3	Check the Residual	51
2.9	Problems	52
Chapter 3. Linear Systems of Equations		61
3.1	Introductory Example	62
3.2	Gaussian Elimination	66
3.2.1	LU Factorization	73
3.2.2	Backward Stability	77
3.2.3	Pivoting and Scaling	79
3.2.4	Sum of Rank-One Matrices	82
3.3	Condition of a System of Linear Equations	84
3.4	Cholesky Decomposition	88
3.4.1	Symmetric Positive Definite Matrices	88
3.4.2	Stability and Pivoting	92
3.5	Elimination with Givens Rotations	95
3.6	Banded matrices	97
3.6.1	Storing Banded Matrices	97
3.6.2	Tridiagonal Systems	99
3.6.3	Solving Banded Systems with Pivoting	100
3.6.4	Using Givens Rotations	103
3.7	Problems	105
Chapter 4. Interpolation		113
4.1	Introductory Examples	114
4.2	Polynomial Interpolation	116
4.2.1	Lagrange Polynomials	117
4.2.2	Interpolation Error	119
4.2.3	Barycentric Formula	121
4.2.4	Newton's Interpolation Formula	123
4.2.5	Interpolation Using Orthogonal Polynomials	127
4.2.6	Change of Basis, Relation with LU and QR	132
4.2.7	Aitken-Neville Interpolation	139
4.2.8	Extrapolation	142
4.3	Piecewise Interpolation with Polynomials	144
4.3.1	Classical Cubic Splines	145
4.3.2	Derivatives for the Spline Function	147
4.3.3	Sherman-Morrison-Woodbury Formula	155
4.3.4	Spline Curves	157

4.4	Trigonometric Interpolation	158
4.4.1	Trigonometric Polynomials	160
4.4.2	Fast Fourier Transform (FFT)	162
4.4.3	Trigonometric Interpolation Error	164
4.4.4	Convolutions Using FFT	168
4.5	Problems	171
Chapter 5.	Nonlinear Equations	181
5.1	Introductory Example	182
5.2	Scalar Nonlinear Equations	184
5.2.1	Bisection	185
5.2.2	Fixed Point Iteration	187
5.2.3	Convergence Rates	190
5.2.4	Aitken Acceleration and the ϵ -Algorithm	193
5.2.5	Construction of One Step Iteration Methods	199
5.2.6	Multiple Zeros	205
5.2.7	Multi-Step Iteration Methods	207
5.2.8	A New Iteration Formula	210
5.2.9	Dynamical Systems	212
5.3	Zeros of Polynomials	215
5.3.1	Condition of the Zeros	217
5.3.2	Companion Matrix	220
5.3.3	Horner's Scheme	222
5.3.4	Number Conversions	227
5.3.5	Newton's Method: Classical Version	230
5.3.6	Newton Method Using Taylor Expansions	231
5.3.7	Newton Method for Real Simple Zeros	232
5.3.8	Nickel's Method	237
5.3.9	Laguerre's Method	239
5.4	Nonlinear Systems of Equations	240
5.4.1	Fixed Point Iteration	242
5.4.2	Theorem of Banach	242
5.4.3	Newton's Method	245
5.4.4	Continuation Methods	251
5.5	Problems	252
Chapter 6.	Least Squares Problems	261
6.1	Introductory Examples	262
6.2	Linear Least Squares Problem and the Normal Equations	266
6.3	Singular Value Decomposition (SVD)	269
6.3.1	Pseudoinverse	274
6.3.2	Fundamental Subspaces	275
6.3.3	Solution of the Linear Least Squares Problem	277
6.3.4	SVD and Rank	279

6.4	Condition of the Linear Least Squares Problem	280
6.4.1	Differentiation of Pseudoinverses	282
6.4.2	Sensitivity of the Linear Least Squares Problem	285
6.4.3	Normal Equations and Condition	286
6.5	Algorithms Using Orthogonal Matrices	287
6.5.1	QR Decomposition	287
6.5.2	Method of Householder	289
6.5.3	Method of Givens	292
6.5.4	Fast Givens	298
6.5.5	Gram-Schmidt Orthogonalization	301
6.5.6	Gram-Schmidt with Reorthogonalization	306
6.5.7	Partial Reorthogonalization	308
6.5.8	Updating and DOWndating the QR Decomposition	311
6.5.9	Covariance Matrix Computations Using QR	320
6.6	Linear Least Squares Problems with Linear Constraints	323
6.6.1	Solution with SVD	325
6.6.2	Classical Solution Using Lagrange Multipliers	328
6.6.3	Direct Elimination of the Constraints	330
6.6.4	Null Space Method	333
6.7	Special Linear Least Squares Problems with Quadratic Constraint	334
6.7.1	Fitting Lines	335
6.7.2	Fitting Ellipses	337
6.7.3	Fitting Hyperplanes, Collinearity Test	340
6.7.4	Procrustes or Registration Problem	344
6.7.5	Total Least Squares	349
6.8	Nonlinear Least Squares Problems	354
6.8.1	Notations and Definitions	354
6.8.2	Newton's Method	356
6.8.3	Gauss-Newton Method	360
6.8.4	Levenberg-Marquardt Algorithm	361
6.9	Least Squares Fit with Piecewise Functions	364
6.9.1	Structure of the Linearized Problem	367
6.9.2	Piecewise Polynomials	368
6.9.3	Examples	372
6.10	Problems	374
Chapter 7. Eigenvalue Problems		387
7.1	Introductory Example	388
7.2	A Brief Review of the Theory	392
7.2.1	Eigen-Decomposition of a Matrix	392
7.2.2	Characteristic Polynomial	396
7.2.3	Similarity Transformations	396

7.2.4	Diagonalizable Matrices	397
7.2.5	Exponential of a Matrix	397
7.2.6	Condition of Eigenvalues	398
7.3	Method of Jacobi	405
7.3.1	Reducing Cost by Using Symmetry	414
7.3.2	Stopping Criterion	417
7.3.3	Algorithm of Rutishauser	417
7.3.4	Remarks and Comments on Jacobi	420
7.4	Power Methods	422
7.4.1	Power Method	423
7.4.2	Inverse Power Method (Shift-and-Invert)	424
7.4.3	Orthogonal Iteration	425
7.5	Reduction to Simpler Form	429
7.5.1	Computing Givens Rotations	429
7.5.2	Reduction to Hessenberg Form	430
7.5.3	Reduction to Tridiagonal Form	434
7.6	QR Algorithm	436
7.6.1	Some History	437
7.6.2	QR Iteration	437
7.6.3	Basic Facts	437
7.6.4	Preservation of Form	438
7.6.5	Symmetric Tridiagonal Matrices	439
7.6.6	Implicit QR Algorithm	443
7.6.7	Convergence of the QR Algorithm	445
7.6.8	Wilkinson's Shift	447
7.6.9	Test for Convergence and Deflation	448
7.6.10	Unreduced Matrices have Simple Eigenvalues	449
7.6.11	Specific Numerical Examples	451
7.6.12	Computing the Eigenvectors	453
7.7	Computing the Singular Value Decomposition (SVD)	453
7.7.1	Transformations	454
7.7.2	Householder-Rutishauser Bidiagonalization	454
7.7.3	Golub-Kahan-Lanczos Bidiagonalization	457
7.7.4	Eigenvalues and Singular Values	457
7.7.5	Algorithm of Golub-Reinsch	458
7.8	QD Algorithm	464
7.8.1	Progressive QD Algorithm	464
7.8.2	Orthogonal LR-Cholesky Algorithm	468
7.8.3	Differential QD Algorithm	472
7.8.4	Improving Convergence Using Shifts	474
7.8.5	Connection to Orthogonal Decompositions	478
7.9	Problems	482

Chapter 8. Differentiation	487
8.1 Introductory Example	488
8.2 Finite Differences	491
8.2.1 Generating Finite Difference Approximations	494
8.2.2 Discrete Operators for Partial Derivatives	496
8.3 Algorithmic Differentiation	499
8.3.1 Idea Behind Algorithmic Differentiation	499
8.3.2 Rules for Algorithmic Differentiation	504
8.3.3 Example: Circular Billiard	505
8.3.4 Example: Nonlinear Eigenvalue Problems	509
8.4 Problems	514
Chapter 9. Quadrature	517
9.1 Computer Algebra and Numerical Approximations	518
9.2 Newton–Cotes Rules	521
9.2.1 Error of Newton–Cotes Rules	525
9.2.2 Composite Rules	527
9.2.3 Euler–Maclaurin Summation Formula	531
9.2.4 Romberg Integration	537
9.3 Gauss Quadrature	541
9.3.1 Characterization of Nodes and Weights	545
9.3.2 Orthogonal Polynomials	547
9.3.3 Computing the Weights	552
9.3.4 Golub–Welsch Algorithm	555
9.4 Adaptive Quadrature	561
9.4.1 Stopping Criterion	563
9.4.2 Adaptive Simpson quadrature	565
9.4.3 Adaptive Lobatto quadrature	569
9.5 Problems	577
Chapter 10. Numerical Ordinary Differential Equations	583
10.1 Introductory Examples	584
10.2 Basic Notation and Solution Techniques	587
10.2.1 Notation, Existence of Solutions	587
10.2.2 Analytical and Numerical Solutions	589
10.2.3 Solution by Taylor Expansions	591
10.2.4 Computing with Power Series	593
10.2.5 Euler’s Method	597
10.2.6 Autonomous ODE, Reduction to First Order System	603
10.3 Runge–Kutta Methods	604
10.3.1 Explicit Runge–Kutta Methods	604
10.3.2 Local Truncation Error	606
10.3.3 Order Conditions	608
10.3.4 Convergence	615

10.3.5	Adaptive Integration	617
10.3.6	Implicit Runge-Kutta Methods	625
10.4	Linear Multistep Methods	631
10.4.1	Local Truncation Error	635
10.4.2	Order Conditions	636
10.4.3	Zero Stability	638
10.4.4	Convergence	643
10.5	Stiff Problems	646
10.5.1	A-Stability	650
10.5.2	A Nonlinear Example	653
10.5.3	Differential Algebraic Equations	655
10.6	Geometric Integration	656
10.6.1	Symplectic Methods	658
10.6.2	Energy Preserving Methods	661
10.7	Delay Differential Equations	664
10.8	Problems	666
Chapter 11. Iterative Methods for Linear Systems		673
11.1	Introductory Example	675
11.2	Solution by Iteration	677
11.2.1	Matrix Splittings	677
11.2.2	Residual, Error and the Difference of Iterates	678
11.2.3	Convergence Criteria	680
11.2.4	Singular Systems	683
11.2.5	Convergence Factor and Convergence Rate	684
11.3	Classical Stationary Iterative Methods	687
11.3.1	Regular Splittings and M-Matrices	687
11.3.2	Jacobi	691
11.3.3	Gauss-Seidel	694
11.3.4	Successive Over-relaxation (SOR)	695
11.3.5	Richardson	702
11.4	Local Minimization by Nonstationary Iterative Methods	704
11.4.1	Conjugate Residuals	705
11.4.2	Steepest Descent	705
11.5	Global Minimization with Chebyshev Polynomials	708
11.5.1	Chebyshev Semi-Iterative Method	719
11.5.2	Acceleration of SSOR	724
11.6	Global Minimization by Extrapolation	726
11.6.1	Minimal Polynomial Extrapolation (MPE)	729
11.6.2	Reduced Rank Extrapolation (RRE)	733
11.6.3	Modified Minimal Polynomial Extrapolation (MMPE)	734
11.6.4	Topological ε -Algorithm (TEA)	735
11.6.5	Recursive Topological ε -Algorithm	737

11.7 Krylov Subspace Methods	739
11.7.1 The Conjugate Gradient Method	740
11.7.2 Arnoldi Process	758
11.7.3 The Symmetric Lanczos Algorithm	761
11.7.4 Solving Linear Equations with Arnoldi	766
11.7.5 Solving Linear Equations with Lanczos	769
11.7.6 Generalized Minimum Residual: GMRES	773
11.7.7 Classical Lanczos for Non-Symmetric Matrices	780
11.7.8 Biconjugate Gradient Method (BiCG)	793
11.7.9 Further Krylov Methods	800
11.8 Preconditioning	801
11.9 Problems	804
Chapter 12. Optimization	817
12.1 Introductory Examples	818
12.1.1 How much daily exercise is optimal ?	818
12.1.2 Mobile Phone Networks	821
12.1.3 A Problem from Operations Research	828
12.1.4 Classification of Optimization Problems	831
12.2 Mathematical Optimization	832
12.2.1 Local Minima	832
12.2.2 Constrained minima and Lagrange multipliers	835
12.2.3 Equality and Inequality Constraints	838
12.3 Unconstrained Optimization	842
12.3.1 Line Search Methods	842
12.3.2 Trust Region Methods	856
12.3.3 Direct Methods	859
12.4 Constrained Optimization	862
12.4.1 Linear Programming	862
12.4.2 Penalty and Barrier Functions	872
12.4.3 Interior Point Methods	873
12.4.4 Sequential Quadratic Programming	877
12.5 Problems	880
Bibliography	887
Index	895