

Contents

PREFACE	xi
CHAPTER 1	
INTRODUCTION	1
CHAPTER 2	
QUADRATIC VARIATIONAL PROBLEMS	
1. Introduction	6
2. Variational Approach	7
3. Positive Definiteness, Existence, and Uniqueness of Solution	8
4. Computational Aspects	8
5. Vector–Matrix Case	9
6. Rayleigh–Ritz Method	10
7. Bubnov–Galerkin Method	10
Bibliography and Comment	11
	v

CHAPTER 3

DYNAMIC PROGRAMMING

1. Introduction	12
2. Difference Equations	12
3. Functional Equation	13
4. Principle of Optimality	14
5. Nonstationary Case	14
6. Quadratic Functions	15
7. Minimum Convolution	17
8. Acceleration of Calculation	17
9. Differential Equations	18
10. Quadratic Case	19
11. Minimum Convolutions	19
12. Tridiagonal Matrices	20
Bibliography and Comment	21

CHAPTER 4

THE POTENTIAL EQUATION

1. Introduction	22
2. The Euler-Lagrange Equation	23
3. Inhomogeneous and Nonlinear Cases	24
4. Green's Function	24
5. One-Dimensional Case	25
6. Two-Dimensional Case	27
7. Discretization	28
8. Rectangular Region	28
9. Rigorous Aspects	29
10. Associated Minimization Problem	29
11. Approximation from Above	30
12. Discussion	30
13. Semidiscretization	30
14. Irregular Grid	31
15. Solution of the Difference Equations	32
16. Iterative Solutions	32
17. Limitations of the Iterative Approach	34
Miscellaneous Exercises	34
Bibliography and Comment	35

CHAPTER 5

DYNAMIC PROGRAMMING AND ELLIPTIC EQUATIONS

1. The Potential Equation	37
2. Discretization	38

3. Matrix-Vector Formulation	39
4. Dynamic Programming	40
5. Recurrence Equations	41
6. The Calculations	42
7. Nonsingularity	43
8. Stability	44
9. Discussion	46
10. Efficiency	47
11. Example	48
12. Deferred Passage to the Limit	49
13. General Linear Equations	50
14. Irregular Regions	52
15. Higher Order Equations	55
16. Distributed Control	57
Bibliography and Comment	59

CHAPTER 6

INVARIANT IMBEDDING

1. Invariant Imbedding	61
2. The Riccati Transformation	62
3. Single Sweep Methods	64
4. Discretization	67
5. Recurrence Relations	68
6. Relation to Dynamic Programming	69
7. Nonsingularity and Stability	69
8. Relation to Gaussian Elimination	71
9. Relation to the Riccati Equation	71
10. Invariant Imbedding	72
11. Continuous Invariant Imbedding	75
12. Generalized Riccati Transformations	78
13. The Biharmonic Equation	80
14. Random Walk	82
15. Invariant Imbedding and Random Walk	83
16. Another Imbedding	84
Bibliography and Comment	85

CHAPTER 7

IRREGULAR REGIONS

1. Introduction	89
2. Irregular Regions	89
3. Case I: Order $u_R > \text{Order } u_{R-1}$	90
4. Example	92
5. Case II: Order $u_R < \text{Order } u_{R-1}$	93

6. Example	94
7. Nonsingularity and Stability	95
8. Removal of Restrictions	96
9. Examples	97
10. General Linear Equations	98
11. Other Boundary Conditions	99
12. Three Dimensional Equations	101
13. The Biharmonic Equation	103
14. Invariant Imbedding and Difference Equations	104
15. A Second Approach	109
16. Matrix-Vector Equations	111
17. General Regions	114
Bibliography and Comment	117

CHAPTER 8

SPECIAL COMPUTATIONAL METHODS

1. Direct versus Iterative Methods	119
2. The Characteristic Values of Q	120
3. Kronecker Product	121
4. Kronecker Sums	122
5. An Example	123
6. Another Direct Method	125
7. Diagonal Decomposition	126
8. Point Iterative Methods	128
9. The Successive Overrelaxation Method	130
10. Block Iterative Methods	132
11. Alternating-Direction Implicit Methods	134
12. Discussion	135
Bibliography and Comment	136

CHAPTER 9

UNCONVENTIONAL DIFFERENCE METHODS

1. Introduction	138
2. Invariant Imbedding	138
3. The Equation $u_t = uu_x$	139
4. Approximating Finite Difference Equation	139
5. Convergence	140
6. Improvement of Accuracy	141

7. Differential Quadrature	142
Bibliography and Comment	143

CHAPTER 10

PARABOLIC EQUATIONS

1. The Heat Equation	144
2. Properly Posed Problems	146
3. Consistency and Stability	147
4. Explicit Methods	148
5. Implicit Methods	151
6. Crank–Nicholson Method	152
7. Alternating-Direction Implicit Methods	153
8. The Laplace Transform	156
9. Gaussian Quadrature	157
10. Inversion of the Laplace Transform	158
11. Computational Aspects	160
Bibliography and Comment	161

CHAPTER 11

NONLINEAR EQUATIONS AND QUASILINEARIZATION

1. Introduction	162
2. Successive Approximations	163
3. Quasilinearization	163
4. An Example	164
5. The Equation $u_{xx} + u_{yy} = u^2$	165
6. A Differential Inequality	166
7. Monotonicity	167
8. Maximum Domain of Convergence	169
9. Quadratic Convergence	169
10. Computational Aspects	170
11. Example	171
12. Identification Problems	172
13. The Least-Squares Criterion	172
14. Newton–Raphson–Kantorovich Method	173
15. The Sensitivity Equations	174
16. Quasilinearization	175
17. Example	176
Miscellaneous Exercises	179
Bibliography and Comment	179

APPENDIX
COMPUTER PROGRAMS

Program 1. Dynamic Programming	182
Program 2. Riccati Transformation	186
Program 3. Invariant Imbedding	190
Program 4. Quasilinearization	194
 AUTHOR INDEX	 201
SUBJECT INDEX	203