

Contents

List of Figures	xi
List of Tables	xix
Preface	xxi
1 Numerical Algorithms	1
1.1 Scientific computing	1
1.2 Numerical algorithms and errors	3
1.3 Algorithm properties	9
1.4 Exercises	14
1.5 Additional notes	15
2 Roundoff Errors	17
2.1 The essentials	17
2.2 Floating point systems	21
2.3 Roundoff error accumulation	26
2.4 The IEEE standard	29
2.5 Exercises	32
2.6 Additional notes	36
3 Nonlinear Equations in One Variable	39
3.1 Solving nonlinear equations	39
3.2 Bisection method	43
3.3 Fixed point iteration	45
3.4 Newton's method and variants	50
3.5 Minimizing a function in one variable	55
3.6 Exercises	58
3.7 Additional notes	64
4 Linear Algebra Background	65
4.1 Review of basic concepts	65
4.2 Vector and matrix norms	73
4.3 Special classes of matrices	78
4.4 Singular values	80
4.5 Examples	83
4.6 Exercises	89
4.7 Additional notes	92

5	Linear Systems: Direct Methods	93
5.1	Gaussian elimination and backward substitution	94
5.2	LU decomposition	100
5.3	Pivoting strategies	105
5.4	Efficient implementation	110
5.5	The Cholesky decomposition	114
5.6	Sparse matrices	117
5.7	Permutations and ordering strategies	122
5.8	Estimating errors and the condition number	127
5.9	Exercises	133
5.10	Additional notes	139
6	Linear Least Squares Problems	141
6.1	Least squares and the normal equations	141
6.2	Orthogonal transformations and QR	151
6.3	Householder transformations and Gram–Schmidt orthogonalization	157
6.4	Exercises	163
6.5	Additional notes	166
7	Linear Systems: Iterative Methods	167
7.1	The need for iterative methods	167
7.2	Stationary iteration and relaxation methods	173
7.3	Convergence of stationary methods	179
7.4	Conjugate gradient method	182
7.5	*Krylov subspace methods	191
7.6	*Multigrid methods	204
7.7	Exercises	210
7.8	Additional notes	218
8	Eigenvalues and Singular Values	219
8.1	The power method and variants	219
8.2	Singular value decomposition	229
8.3	General methods for computing eigenvalues and singular values	236
8.4	Exercises	245
8.5	Additional notes	249
9	Nonlinear Systems and Optimization	251
9.1	Newton’s method for nonlinear systems	251
9.2	Unconstrained optimization	258
9.3	*Constrained optimization	271
9.4	Exercises	286
9.5	Additional notes	293
10	Polynomial Interpolation	295
10.1	General approximation and interpolation	295
10.2	Monomial interpolation	298
10.3	Lagrange interpolation	302
10.4	Divided differences and Newton’s form	306
10.5	The error in polynomial interpolation	313
10.6	Chebyshev interpolation	316
10.7	Interpolating also derivative values	319

10.8	Exercises	323
10.9	Additional notes	330
11	Piecewise Polynomial Interpolation	331
11.1	The case for piecewise polynomial interpolation	331
11.2	Broken line and piecewise Hermite interpolation	333
11.3	Cubic spline interpolation	337
11.4	Hat functions and B-splines	344
11.5	Parametric curves	349
11.6	*Multidimensional interpolation	353
11.7	Exercises	359
11.8	Additional notes	363
12	Best Approximation	365
12.1	Continuous least squares approximation	366
12.2	Orthogonal basis functions	370
12.3	Weighted least squares	373
12.4	Chebyshev polynomials	377
12.5	Exercises	379
12.6	Additional notes	382
13	Fourier Transform	383
13.1	The Fourier transform	383
13.2	Discrete Fourier transform and trigonometric interpolation	388
13.3	Fast Fourier transform	396
13.4	Exercises	405
13.5	Additional notes	406
14	Numerical Differentiation	409
14.1	Deriving formulas using Taylor series	409
14.2	Richardson extrapolation	413
14.3	Deriving formulas using Lagrange polynomial interpolation	415
14.4	Roundoff and data errors in numerical differentiation	420
14.5	*Differentiation matrices and global derivative approximation	426
14.6	Exercises	434
14.7	Additional notes	438
15	Numerical Integration	441
15.1	Basic quadrature algorithms	442
15.2	Composite numerical integration	446
15.3	Gaussian quadrature	454
15.4	Adaptive quadrature	462
15.5	Romberg integration	469
15.6	*Multidimensional integration	472
15.7	Exercises	475
15.8	Additional notes	479
16	Differential Equations	481
16.1	Initial value ordinary differential equations	481
16.2	Euler's method	485
16.3	Runge–Kutta methods	493

16.4	Multistep methods	500
16.5	Absolute stability and stiffness	507
16.6	Error control and estimation	515
16.7	*Boundary value ODEs	520
16.8	*Partial differential equations	524
16.9	Exercises	531
16.10	Additional notes	537
Bibliography		539
Index		543