

Contents

Preface	xi
I Boundary Value Problems and Iterative Methods	1
1 Finite Difference Approximations	3
1.1 Truncation errors	6
1.2 Deriving finite difference approximations	7
1.3 Second order derivatives	8
1.4 Higher order derivatives	9
1.5 A general approach to deriving the coefficients	10
2 Steady States and Boundary Value Problems	13
2.1 The heat equation	13
2.2 Boundary conditions	14
2.3 The steady-state problem	14
2.4 A simple finite difference method	15
2.5 Local truncation error	17
2.6 Global error	18
2.7 Stability	18
2.8 Consistency	19
2.9 Convergence	19
2.10 Stability in the 2-norm	20
2.11 Green's functions and max-norm stability	22
2.12 Neumann boundary conditions	29
2.13 Existence and uniqueness	32
2.14 Ordering the unknowns and equations	34
2.15 A general linear second order equation	35
2.16 Nonlinear equations	37
2.16.1 Discretization of the nonlinear boundary value problem	38
2.16.2 Nonuniqueness	40
2.16.3 Accuracy on nonlinear equations	41
2.17 Singular perturbations and boundary layers	43
2.17.1 Interior layers	46

2.18	Nonuniform grids	49
2.18.1	Adaptive mesh selection	51
2.19	Continuation methods	52
2.20	Higher order methods	52
2.20.1	Fourth order differencing	52
2.20.2	Extrapolation methods	53
2.20.3	Deferred corrections	54
2.21	Spectral methods	55
3	Elliptic Equations	59
3.1	Steady-state heat conduction	59
3.2	The 5-point stencil for the Laplacian	60
3.3	Ordering the unknowns and equations	61
3.4	Accuracy and stability	63
3.5	The 9-point Laplacian	64
3.6	More-difficult problems	66
3.7	Solving the linear system	66
3.7.1	Sparse storage in MATLAB	68
4	Iterative Methods for Sparse Linear Systems	69
4.1	Jacobi and Gauss–Seidel	69
4.2	Analysis of matrix splitting methods	71
4.2.1	Rate of convergence	74
4.2.2	Successive Overrelaxation	76
4.3	Descent methods and conjugate gradients	78
4.3.1	The method of steepest descent	79
4.3.2	The A -conjugate search direction	83
4.3.3	The conjugate-gradient algorithm	86
4.3.4	Convergence of conjugate gradient	88
4.3.5	Preconditioners	93
4.3.6	Incomplete Cholesky and incomplete LU preconditioners	96
4.4	The Arnoldi process and GMRES algorithm	96
4.4.1	Krylov methods based on three term recurrences	99
4.4.2	Other applications of Arnoldi	100
4.5	Newton–Krylov methods for nonlinear problems	101
4.6	Multigrid methods	103
4.6.1	Slow convergence of Jacobi	103
4.6.2	The multigrid approach	106
II	Initial Value Problems	111
5	The Initial Value Problem for Ordinary Differential Equations	113
5.1	Linear Ordinary Differential Equations	114
5.1.1	Duhamel’s principle	115
5.2	Lipschitz continuity	116

5.2.1	Existence and uniqueness of solutions	116
5.2.2	Systems of equations	117
5.2.3	Significance of the Lipschitz constant	118
5.2.4	Limitations	119
5.3	Some basic numerical methods	120
5.4	Truncation errors	121
5.5	One-step errors	122
5.6	Taylor series methods	123
5.7	Runge–Kutta methods	124
5.7.1	Embedded methods and error estimation	128
5.8	One-step versus multistep methods	130
5.9	Linear multistep methods	131
5.9.1	Local truncation error	132
5.9.2	Characteristic polynomials	133
5.9.3	Starting values	134
5.9.4	Predictor-corrector methods	135
6	Zero-Stability and Convergence for Initial Value Problems	137
6.1	Convergence	137
6.2	The test problem	138
6.3	One-step methods	138
6.3.1	Euler’s method on linear problems	138
6.3.2	Relation to stability for boundary value problems	140
6.3.3	Euler’s method on nonlinear problems	141
6.3.4	General one-step methods	142
6.4	Zero-stability of linear multistep methods	143
6.4.1	Solving linear difference equations	144
7	Absolute Stability for Ordinary Differential Equations	149
7.1	Unstable computations with a zero-stable method	149
7.2	Absolute stability	151
7.3	Stability regions for linear multistep methods	153
7.4	Systems of ordinary differential equations	156
7.4.1	Chemical kinetics	157
7.4.2	Linear systems	158
7.4.3	Nonlinear systems	160
7.5	Practical choice of step size	161
7.6	Plotting stability regions	162
7.6.1	The boundary locus method for linear multistep methods	162
7.6.2	Plotting stability regions of one-step methods	163
7.7	Relative stability regions and order stars	164
8	Stiff Ordinary Differential Equations	167
8.1	Numerical difficulties	168
8.2	Characterizations of stiffness	169
8.3	Numerical methods for stiff problems	170

8.3.1	A-stability and $A(\alpha)$ -stability	171
8.3.2	L-stability	171
8.4	Backward differentiation formula methods	173
8.5	The TR-BDF2 method	175
8.6	Runge–Kutta–Chebyshev explicit methods	175
9	Diffusion Equations and Parabolic Problems	181
9.1	Local truncation errors and order of accuracy	183
9.2	Method of lines discretizations	184
9.3	Stability theory	186
9.4	Stiffness of the heat equation	186
9.5	Convergence	189
9.5.1	Partial differential equation versus ordinary differential equation stability theory	190
9.6	Von Neumann analysis	191
9.7	Multidimensional problems	194
9.8	The locally one-dimensional method	196
9.8.1	Boundary conditions	197
9.8.2	The alternating direction implicit method	198
9.9	Other discretizations	199
10	Advection Equations and Hyperbolic Systems	201
10.1	Advection	201
10.2	Method of lines discretization	203
10.2.1	Forward Euler time discretization	204
10.2.2	Leapfrog	205
10.2.3	Lax–Friedrichs	206
10.3	The Lax–Wendroff method	207
10.3.1	Stability analysis	209
10.4	Upwind methods	210
10.4.1	Stability analysis	211
10.4.2	The Beam–Warming method	212
10.5	Von Neumann analysis	212
10.6	Characteristic tracing and interpolation	214
10.7	The CFL condition	215
10.8	Some numerical results	218
10.9	Modified equations	218
10.10	Hyperbolic systems	224
10.10.1	Characteristic variables	224
10.11	Numerical methods for hyperbolic systems	225
10.12	Initial boundary value problems	226
10.12.1	Analysis of upwind on the initial boundary value problem	226
10.12.2	Outflow boundary conditions	228
10.13	Other discretizations	230
11	Mixed Equations	233

11.1	Some examples	233
11.2	Fully coupled method of lines	235
11.3	Fully coupled Taylor series methods	236
11.4	Fractional step methods	237
11.5	Implicit-explicit methods	239
11.6	Exponential time differencing methods	240
11.6.1	Implementing exponential time differencing methods	241
A	Measuring Errors	243
A.1	Errors in a scalar value	243
A.1.1	Absolute error	243
A.1.2	Relative error	244
A.2	“Big-oh” and “little-oh” notation	245
A.3	Errors in vectors	246
A.3.1	Norm equivalence	247
A.3.2	Matrix norms	248
A.4	Errors in functions	248
A.5	Errors in grid functions	249
A.5.1	Norm equivalence	250
A.6	Estimating errors in numerical solutions	252
A.6.1	Estimates from the true solution	253
A.6.2	Estimates from a fine-grid solution	254
A.6.3	Estimates from coarser solutions	254
B	Polynomial Interpolation and Orthogonal Polynomials	257
B.1	The general interpolation problem	257
B.2	Polynomial interpolation	258
B.2.1	Monomial basis	258
B.2.2	Lagrange basis	258
B.2.3	Newton form	258
B.2.4	Error in polynomial interpolation	260
B.3	Orthogonal polynomials	260
B.3.1	Legendre polynomials	262
B.3.2	Chebyshev polynomials	263
C	Eigenvalues and Inner-Product Norms	267
C.1	Similarity transformations	268
C.2	Diagonalizable matrices	269
C.3	The Jordan canonical form	269
C.4	Symmetric and Hermitian matrices	271
C.5	Skew-symmetric and skew-Hermitian matrices	272
C.6	Normal matrices	272
C.7	Toeplitz and circulant matrices	273
C.8	The Gershgorin theorem	275
C.9	Inner-product norms	277
C.10	Other inner-product norms	279

D	Matrix Powers and Exponentials	283
D.1	The resolvent	284
D.2	Powers of matrices	284
D.2.1	Solving linear difference equations	288
D.2.2	Resolvent estimates	289
D.3	Matrix exponentials	291
D.3.1	Solving linear differential equations	294
D.4	Nonnormal matrices	294
D.4.1	Matrix powers	295
D.4.2	Matrix exponentials	297
D.5	Pseudospectra	300
D.5.1	Nonnormality of a Jordan block	302
D.6	Stable families of matrices and the Kreiss matrix theorem	302
D.7	Variable coefficient problems	305
E	Partial Differential Equations	309
E.1	Classification of differential equations	309
E.1.1	Second order equations	309
E.1.2	Elliptic equations	310
E.1.3	Parabolic equations	311
E.1.4	Hyperbolic equations	311
E.2	Derivation of partial differential equations (PDEs) from conservation principles	312
E.2.1	Advection	313
E.2.2	Diffusion	314
E.2.3	Source terms	315
E.2.4	Reaction-diffusion equations	315
E.3	Fourier analysis of linear partial differential equations	315
E.3.1	Fourier transforms	316
E.3.2	The advection equation	316
E.3.3	The heat equation	318
E.3.4	The backward heat equation	320
E.3.5	More general parabolic equations	320
E.3.6	Dispersive waves	321
E.3.7	Even- versus odd-order derivatives	322
E.3.8	The Schrödinger equation	322
E.3.9	The dispersion relation	323
E.3.10	Wave packets	325
	Bibliography	327
	Index	335