## **Contents**

Preface to the Second Edition			
Pre	eface i	to the First Edition	xi
1	INTERPOLATION		
	1.1	Lagrange Polynomial Interpolation	1
	1.2	Cubic Spline Interpolation	4
	Ехен	cises	8
	Furt	her Reading	12
2	NUN	IERICAL DIFFERENTIATION – FINITE DIFFERENCES	13
	2.1	Construction of Difference Formulas Using Taylor Series	13
	2.2	A General Technique for Construction of Finite Difference	
		Schemes	15
	2.3	An Alternative Measure for the Accuracy of Finite	
		Differences	17
	2.4	Padé Approximations	20
	2.5	Non-Uniform Grids	23
	Exercises		25
	Furt	her Reading	29
3	NUN	IERICAL INTEGRATION	30
	3.1	Trapezoidal and Simpson's Rules	30
	3.2	Error Analysis	31
	3.3	Trapezoidal Rule with End-Correction	34
	3.4	Romberg Integration and Richardson Extrapolation	35
	3.5	Adaptive Quadrature	37
	3.6	Gauss Quadrature	40
	Exercises		44
	Further Reading		47

vi CONTENTS

4	NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS	48	
	4.1 Initial Value Problems	48	
	4.2 Numerical Stability	50	
	4.3 Stability Analysis for the Euler Method	52	
	4.4 Implicit or Backward Euler	55	
	4.5 Numerical Accuracy Revisited	56	
	4.6 Trapezoidal Method	58	
	4.7 Linearization for Implicit Methods	62	
	4.8 Runge–Kutta Methods	64	
	4.9 Multi-Step Methods	70	
	<ul><li>4.10 System of First-Order Ordinary Differential Equations</li><li>4.11 Boundary Value Problems</li></ul>	74 78	
	4.11 Shooting Method	70 79	
	4.11.2 Direct Methods	82	
	Exercises	84	
	Further Reading	100	
5	NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS		
	5.1 Semi-Discretization	102	
	5.2 von Neumann Stability Analysis	109	
	5.3 Modified Wavenumber Analysis	111	
	5.4 Implicit Time Advancement	116	
	5.5 Accuracy via Modified Equation	119	
	5.6 Du Fort–Frankel Method: An Inconsistent Scheme	121	
	5.7 Multi-Dimensions	124	
	5.8 Implicit Methods in Higher Dimensions	126	
	5.9 Approximate Factorization	128	
	5.9.1 Stability of the Factored Scheme	133	
	5.9.2 Alternating Direction Implicit Methods	134	
	5.9.3 Mixed and Fractional Step Methods	136	
	5.10 Elliptic Partial Differential Equations 5.10.1 Iterative Solution Methods	137 140	
	5.10.2 The Point Jacobi Method	140	
	5.10.3 Gauss–Seidel Method	143	
	5.10.4 Successive Over Relaxation Scheme	143	
	5.10.5 Multigrid Acceleration	147	
	Exercises	154	
	Further Reading	166	
6	DISCRETE TRANSFORM METHODS		
	6.1 Fourier Series		
	6.1.1 Discrete Fourier Series	168	
	6.1.2 Fast Fourier Transform	169	
	6.1.3 Fourier Transform of a Real Function	170	
	6.1.4 Discrete Fourier Series in Higher Dimensions	172	

**CONTENTS** νii

	6.1.5	Discrete Fourier Transform of a Product of Two			
		Functions	173		
	6.1.6	Discrete Sine and Cosine Transforms	175		
	6.2 Ar	oplications of Discrete Fourier Series	176		
	6.2.1	Direct Solution of Finite Differenced Elliptic Equations	176		
	6.2.2	1 1			
		Spectral Method	180		
	6.2.3	Numerical Solution of Linear, Constant Coefficient			
		Differential Equations with Periodic Boundary			
		Conditions	182		
	6.3 Ma	atrix Operator for Fourier Spectral Numerical			
	Di	fferentiation	185		
	6.4 Di	screte Chebyshev Transform and Applications	188		
	6.4.1	Numerical Differentiation Using Chebyshev Polynomials	192		
	6.4.2	Quadrature Using Chebyshev Polynomials	195		
	6.4.3	Matrix Form of Chebyshev Collocation Derivative	196		
	6.5 M	ethod of Weighted Residuals	200		
	6.6 Th	e Finite Element Method	201		
	6.6.1	Application of the Finite Element Method to a Boundary			
		Value Problem	202		
		Comparison with Finite Difference Method	207		
		Comparison with a Padé Scheme	209		
	6.6.4	1	210		
	6.7 Ap	oplication to Complex Domains	213		
	6.7.1	Constructing the Basis Functions	215 221		
	Exercises				
	Further	Reading	226		
Α	A REVIE	W OF LINEAR ALGEBRA	227		
	A.1 Vectors, Matrices and Elementary Operations				
	A.2 System of Linear Algebraic Equations				
	A.2.1 Effects of Round-off Error				
	A.3 Operations Counts				
	-	genvalues and Eigenvectors	232		
Ina	lex		235		