Index

adaptive Runge–Kutta method, 275–283	eigenvals3,364
arithmetic operators, in Python, 6	eigenvalue problems. See symmetric matrix
arrays	eigenvalue problems
accessing/changing, 20	elementary operations, linear algebra, 30
copying, 23	embedded integration formula, 269
creating, 19	equivalent linear equation, 30
functions, 21–22	error
operations on, 20–21	control in Python, 14–15
augmented assignment operators, 7	in finite difference approximations, 181–182
augmented coefficient matrix, 28	Euhler's method, 250
	evalPoly, 168-169
backward finite difference approximations,	evaluation of polynomials, 167–169
179	exponential functions, fitting, 129–130
banded matrix, 54-63	
bisection, 142-143	false position method, roots of equations, 145–146
bisection method, for equation root, 142-145	finite difference approximations, 177–181
Brent's method, 175	errors in, 181–182
Bulirsch-Stoer method, 278-279, 283	first central difference approximations, 178-179
algorithm, 280–284	first noncentral, 179–180
midpoint method, 277–278	second noncentral, 180–181
Richardson extrapolation, 278–279	finite elements, 228
bulStoer, 281	first central difference approximations, 182-183
	fourth-order Runge–Kutta method, 252–253
choleski(a), 46-47	functions, in Python, 15–16
Choleski's decomposition, 44–47	·
cmath module, 18	gaussElimin, 37
cmath module, 18 coefficient matrices, symmetric/banded, 54–63	gaussElimin, 37 Gauss elimination method, 33–38
coefficient matrices, symmetric/banded, 54-63	Gauss elimination method, 33–38
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58	Gauss elimination method, 33–38 algorithm for, 35–38
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures,
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217 Gauss–Hermite quadrature, 218
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss-Chebyshev quadrature, 217 Gauss-Hermite quadrature, 218 Gauss-Laguerre quadrature, 217–218
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217 Gauss–Hermite quadrature, 218 Gauss–Laguerre quadrature, 217–218 Gauss–Legendre quadrature, 216–217
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss-Chebyshev quadrature, 217 Gauss-Hermite quadrature, 218 Gauss-Laguerre quadrature, 217–218 Gauss-Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights,
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss-Chebyshev quadrature, 217 Gauss-Hermite quadrature, 218 Gauss-Laguerre quadrature, 217–218 Gauss-Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting deflation of polynomials, 169	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss-Chebyshev quadrature, 217 Gauss-Hermite quadrature, 218 Gauss-Laguerre quadrature, 217–218 Gauss-Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216 orthogonal polynomials, 212–214
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting deflation of polynomials, 169 diagonal dominance, 65	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss-Chebyshev quadrature, 217 Gauss-Hermite quadrature, 218 Gauss-Laguerre quadrature, 217–218 Gauss-Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216 orthogonal polynomials, 212–214 Gauss-Jordan elimination, 31–32
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting deflation of polynomials, 169 diagonal dominance, 65 docstring, 26	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217 Gauss–Hermite quadrature, 218 Gauss–Laguerre quadrature, 217–218 Gauss–Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216 orthogonal polynomials, 212–214 Gauss–Jordan elimination, 31–32 Gauss–Legendre quadrature over quadrilateral
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting deflation of polynomials, 169 diagonal dominance, 65 docstring, 26 Doolittle's decomposition, 41–44	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217 Gauss–Hermite quadrature, 218 Gauss–Laguerre quadrature, 218-218 Gauss–Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216 orthogonal polynomials, 212–214 Gauss–Jordan elimination, 31–32 Gauss–Legendre quadrature over quadrilateral element, 228–231
coefficient matrices, symmetric/banded, 54–63 symmetric, 57–58 symmetric/pentadiagonal, 58–61 tridiagonal, 55–57 comparison operators, in Python, 7 composite Simpson's 1/3 rule, 148 composite trapezoidal rule, 195–197 conditionals, in Python, 8 conjGrad, 86, 87 conjugate gradient method, 84–87 conjugate directions, 383–384 Powell's method, 382–387 continuation character, 6 cubicSpline, 117–118 cubic splines, 114–118, 195 curve fitting. See interpolation/curve fitting deflation of polynomials, 169 diagonal dominance, 65 docstring, 26	Gauss elimination method, 33–38 algorithm for, 35–38 back substitution phase, 36 elimination phase, 35–36 multiple sets of equations, 37, 38 Gauss elimination with scaled row pivoting, 65–68 Gaussian integration, 211–221 abscissas/weights for Guaussian quadratures, 216–219 Gauss–Chebyshev quadrature, 217 Gauss–Hermite quadrature, 218 Gauss–Laguerre quadrature, 217–218 Gauss–Legendre quadrature, 216–217 Gauss quadrature with logarithmic singularity, 219 determination of nodal abscissas/weights, 214–216 orthogonal polynomials, 212–214 Gauss–Jordan elimination, 31–32 Gauss–Legendre quadrature over quadrilateral

419

gaussQuad, 220-221	Jacobi method, 321–327
gaussQuad2, 230-231	Jacobi diagonalization, 323-326
gaussSeidel, 84	Jacobi rotation, 322–323
Gauss-Seidel method, 82-84	similarity transformation, 322
gerschgorin, 361	transformation to standard form, 328-330
Gerschgorin's theorem, 361	Jenkins–Traub algorithm, 176
golden section search, 377–379	
goldSearch, 378-379	knots of spline, 115
	Lagrange's method, 99–101
Higher-order equations, shooting method, 296	Laguerre's method, 169–171
householder, 355-356	lamRange, 362–363
householder reduction to tridiagonal form,	least-squares fit, 124–135
351–356	fitting linear forms, 125–126
accumulated transformation matrix, 354–355	fitting straight line, 125
householder matrix, 351–352	polynomial fit, 126–128
householder reduction of symmetric matrix,	weighting data, 128–130
352–359	fitting exponential functions, 129–130
TH (1 Pr) 0	weighted linear regression, 128–129
Idle (code editor), 3	linear algebraic equations systems. See also matrix
ill-conditioning, 28–29	algebra
incremental search method, roots of equations,	back substitution, 32
140–141	direct methods overview, 31–33
indirect methods. See iterative methods	elementary operations, 30
initial value problems	equivalent equations, 30
adaptive Runge–Kutta method, 269–273	forward substitution, 32
Bulirsch–Stoer method, 277–281	Gauss elimination method, 33–40
algorithm, 280–281	algorithm for, 35–37
midpoint method, 277–278 Richardson extrapolation, 278–279	back substitution phase, 36
multistep methods, 289	elimination phase, 35–36
Runge–Kutta methods, 249–253	multiple sets of equations, 37–38
fourth-order, 252–253	ill-conditioning, 28–30
second-order, 250–252	LU decomposition methods, 40–47
stability/stiffness, 266–268	Choleski's decomposition, 44–47
stability of Euhler's method, 266–267	Doolittle's decomposition, 41–44
stiffness, 267–268	matrix inversion, 79–80
Taylor series method, 244–246	pivoting, 64–70
Input/output	diagonal dominance, 65
printing, 12–13	Gauss elimination with scaled row pivoting,
reading, 13–14	65–68
writing, 14	when to pivot, 70
integration order, 229	QR decomposition, 98
interpolation, derivatives by, 185–186	singular value decomposition, 98 symmetric/banded coefficient matrices, 54–61
cubic spline interpolant, 186	symmetric coefficient, 59–60
polynomial interpolant, 185–186	symmetric/pentadiagonal coefficient, 58–61
interpolation/curve fitting	tridiagonal coefficient, 55–57
interpolation with cubic spline, 114–118	uniqueness of solution, 28
least–squares fit, 124–129	linear forms, fitting, 125–126
fitting a straight line, 125	linear systems, 30
fitting linear forms, 125–126	linInterp, 292
polynomial fit, 126–128	lists, 5–6
weighting of data, 128–130	loops, 8–10
fitting exponential functions, 129–130	LR algorithm, 373
weighted linear regression, 128–129	LUdecomp, 43-44
polynomial interpolation, 99–107	LUdecomp3, 56-57
Lagrange's method, 99–101	LUdecomp5,61
limits of, 106–107	LU decomposition methods, 40–49
Neville's method, 104–106	Choleski's decomposition, 44–47
Newton's method, 101–103	Doolittle's decomposition, 41–44
rational function interpolation, 110–112	LUpivot, 68-70
interval halving method. <i>See</i> bisection method	
inversePower, 340	mathematical functions, 11
inversePower3, 365-366	math module, 17–18
iterative methods, 85–96	MATLAB, 2–3
conjugate gradient method, 84–87	matrix algebra, 410–415
Gauss–Seidel method, 82–84	addition, 411
iacahi 326 327	determinant, 412–413
jacobi, 326–327 Jacobian matrix, 230	inverse, 412 multiplication. 411–412
IUCODIUII IIIUUIA, 400	munipheanon, 411-412

positive definiteness, 413	Newton-Cotes formulas, 194-199
transpose, 410	composite trapezoidal rule, 195–197
useful theorems, 414	recursive trapezoidal rule, 197–198
matrix inversion, 79–80	Simpson's rules, 198–199
methods of feasible directions, 406	trapezoidal rule, 195
midpoint, 277–278	Romberg integration, 202–205
minimization along line, 376–379	nomberg integration, 202–203
bracketing, 376–377	operators
O-	operators
golden section search, 377–379	arithmetic, 6–7
modules, in Python, 16–17	comparison, 7
multiple integrals, 227	optimization
Gauss–Legendre quadrature over quadrilateral	conjugate directions, 383–384
element, 228–231	Powell's method, 382–387
quadrature over triangular element, 234–237	minimization along line, 376–379
multistep methods, for initial value problems, 289	bracketing, 376–377
	golden section search, 377–379
Namespace, 24	Nelder-Mead method. See simplex method
natural cubic spline, 115	simplex method, 392–395
Nelder–Mead method, 392	simulated annealing method, 406
neville, 105	orthogonal polynomials, 212–214
Neville's method, 104–105	relaxation factor, 83
Newton-Cotes formulas, 194-199	
composite trapezoidal rule, 195–197	pivoting, 64
recursive trapezoidal rule, 197	diagonal dominance, 65–70
Simpson's rules, 198–199	Gauss elimination with scaled row pivoting
trapezoidal rule, 195	65–68
newtonPoly, 103	when to pivot, 70
newtonRaphson, 152	polyFit, 127-128
newtonRaphson2, 156–157	polynomial fit, 126–128
Newton-Raphson method, 150–152, 155–157	polynomial interpolation, 99–107
norm of matrix, 29	
	Lagrange's method, 99–101
notation, 27–28	limits of, 106–107
numpy module, 18–24	Neville's method, 104–106
accessing/changing array, 20	Newton's method, 101–103
array functions, 21–22	polynomials, zeroes of, 166–172
copying arrays, 23	deflation of polynomials, 169
creating an array, 19	evaluation of polynomials, 167–169
linear algebra module, 22–23	Laguerre's method, 169–172
operations on arrays, 20–21	polyRoots, 171-172
vecturization, 23	powell, 386-387
numerical differentiation	Powell's method, 382–387
derivatives by interpolation, 185–186	printing input, 12–13
cubic spline interpolant, 186	printSoln,246
polynomial interpolant, 185–186	Python
finite difference approximations, 177–182	arithmetic operators, 6–7
errors in, 181–182	cmath module, 18–19
first central difference approximations,	comparison operators, 7–8
178–179	conditionals, 8
first noncentral, 179–180	error control, 14–15
second noncentral, 180–181	functions, 15–16
Richardson extrapolation, 182-183	general information, 1–3
numerical instability, 257	obtaining Python, 3
numerical integration	overview, 1–3
Gaussian integration, 211–221	linear algebra module, 22–23
abscissas/weights for Guaussian quadratures,	lists, 5–6
216–219	loops, 8–10
Gauss–Chebyshev quadrature, 217	mathematical functions, 11
Gauss–Hermite quadrature, 218	math module, 17–18
Gauss–Laguerre quadrature, 217–218	modules, 16–17
Gauss-Legendre quadrature, 216–217	numpy module, 18–24
Gauss quadrature with logarithmic	accessing/changing array, 21
singularity, 219	array functions, 21–22
determination of nodal abscissas/weights,	copying arrays, 23
214–216	creating an array, 19 operations on arrays, 20–21
orthogonal polynomials, 212–214	
multiple integrals, 227–237	printing output, 12–13
Gauss–Legendre quadrature over quadrilateral	reading input, 11–12
element, 228–231	scoping of variables, 24–25
quadrature over triangular element, 234–237	strings, 4

Python (Continued)	symmetric/banded coefficient matrices, 54–62
tuples, 4–5	symmetric coefficient matrix, 57–58
type conversion, 10–11	symmetric/pentadiagonal coefficient, 61–66
variables, 3–4	tridiagonal coefficient, 55–57
vectorization, 23–24	symmetric matrix eigenvalue problems
writing/running programs, 25–26 Python interpreter, 1	eigenvalues of symmetric tridiagonal matrices, 358–366
r ython interpreter, r	bracketing eigenvalues, 362–363
QR algorithm, 380	computation of eigenvalues, 364
quadrature. See numerical integration	computation of eigenvectors, 365–366
quadrature over triangular element, 240–245	Gerschgorin's theorem, 361
1	Strum sequence, 358–360
rational function interpolation, 110–112	householder reduction to tridiagonal form,
reading input, 11–12	351–356
recursive trapezoidal rule, 197–198	accumulated transformation matrix, 354–355
relaxation factor, 89	householder matrix, 351–352
Richardson extrapolation, 182–183, 278–279	householder reduction of symmetric matrix,
Ridder's method, 146–150	352–354
ridder, 147-148	inverse power/power methods, 337–340
romberg, 204–205	eigenvalue shifting, 338–339
Romberg integration, 202–205 rootsearch, 141	inverse power method, 337–339 power method, 339
roots of equations	Jacobi method, 321–330
Brent's method, 175	Jacobi diagonalization, 323–328
false position method, 145	Jacobi rotation, 322–323
incremental search method, 140–141	similarity transformation/diagonalization,
Jenkins–Traub algorithm, 176	321–322
method of bisection, 142-143	transformation to standard form, 328-330
Newton–Raphson method, 153–158	LR algorithm, 373
Ridder's method, 146–150	QR algorithm, 373
secant method, 145	Shur's factorization, 373
systems of equations, 155–157	symmetric/pentadiagonal coefficient matrix, 58–61
Newton–Raphson method, 155–157	synthetic division, 169
zeroes of polynomials, 166–172	systems of equations
deflation of polynomials, 169 evaluation of polynomials, 167–168	Newton–Raphson method, 155–157
Laguerre's method, 169–172	taylor, 245-246
Runge–Kutta–Fehlberg formulas, 270	Taylor series, 244, 407–408
Runge–Kutta methods, 249–253	function of several variables, 408
fourth-order, 252–253	function of single variable, 407–408
second-order, 250–251	transpose, 410
run_kut4, 252–253	trapezoid, 197-198
run_kut5,272-273	trapezoidal rule, 195
1 1	triangleQuad, 236-237
scaled row pivoting, 65–68 second noncentral finite difference	tridiagonal coefficient matrix, 55–57
approximations, 180–181	tuples, 5 two-point boundary value problems
second-order Runge–Kutta method, 250–251	finite difference method, 305–314
shape functions, 229	fourth-order differential equation, 310–314
shooting method, 291–296	second-order differential equation, 306–310
higher-order equations, 296	shooting method, 291–301
second-order differential equation, 291–292	higher-order equations, 296–301
Shur's factorization, 373	second-order differential equation, 291–296
similarity transformation, 322	type(a), 12
Simpson's 3/8 rule, 199	type conversion, 10–11
Simpson's rules, 198–199	. 11
slicing operator, 3	variables
sortJacobi, 327–328 sparsely populated matrix, 54	Python, 3–4 scoping, 24–25
stability/stiffness, 266–268	vectorizing, 23–24
stability of Euler's method, 266–267	
stiffness, 267–268	weighted linear regression, 128–129
stdForm, 329-330	writing/running programs, in Python, 25–26
straight line, fitting, 125	
strings, 5	zeroes of polynomials, 166-172
Strum sequence, 358–360	deflation of polynomials, 169
sturmSeq, 359-360	evaluation of polynomials, 167–169
swapCols, 67	Laguerre's method, 169–172
swanRows 67	zero ouser, s