Contents

PREFACE ACKNOWLEDGMENTS			xv xix	
SECTIO	on I F	Preliminaries		
Снарт	ER 1	Mathematics Review	3	
1 1	DDELL	AAINIA DIEC. NII IA ADEDC ANID CETC	2	
1.1 1.2		MINARIES: NUMBERS AND SETS OR SPACES	3	
1.2	1.2.1		4	
	1.2.1 $1.2.2$	3	4	
	1.2.2		5 7	
1.3	LINEA		g	
1.5	1.3.1		10	
	_	Scalars, Vectors, and Matrices	12	
	1.3.3		13	
	1.3.4	1	14	
1.4		-LINEARITY: DIFFERENTIAL CALCULUS	15	
1,7	1.4.1		16	
	1.4.2		17	
	1.4.3	Optimization in Manager variables	20	
1.5	EXERO	-	23	
1.5	LALLIC			
Снарт	ER 2	Numerics and Error Analysis	27	
2.1	STOP	ING NUMBERS WITH FRACTIONAL PARTS	27	
۷,۱	2.1.1	Fixed-Point Representations	28	
	2.1.1 $2.1.2$	Floating-Point Representations	29	
	2.1.2	More Exotic Options	31	
2.2		ERSTANDING ERROR	32	
2.2		Classifying Error	33	
	2.2.2	Conditioning, Stability, and Accuracy	35	
2.3		TICAL ASPECTS	36	
3	2.3.1	Computing Vector Norms	37	

vii

viii ■ (Contents
viii ■ (Contents

	2.3.2 Larger-Scale Example: Summation	38
2.4	EXERCISES	39
SECTIO	ON II Linear Algebra	
Снарт	ER 3 • Linear Systems and the LU Decomposition	47
	, , , , , , , , , , , , , , , , , , ,	
3.1	SOLVABILITY OF LINEAR SYSTEMS	47
3.2	AD-HOC SOLUTION STRATEGIES	49
3.3	ENCODING ROW OPERATIONS	51
	3.3.1 Permutation	51
	3.3.2 Row Scaling	52
	3.3.3 Elimination	52
3.4	GAUSSIAN ELIMINATION	54
	3.4.1 Forward-Substitution	55
	3.4.2 Back-Substitution	56
	3.4.3 Analysis of Gaussian Elimination	56
3.5	LU FACTORIZATION	58
	3.5.1 Constructing the Factorization	59
	3.5.2 Using the Factorization	60
	3.5.3 Implementing LU	61
3.6	EXERCISES	61
Снарт	ER 4 • Designing and Analyzing Linear Systems	65
4.1	SOLUTION OF SQUARE SYSTEMS	65
	4.1.1 Regression	66
	4.1.2 Least-Squares	68
	4.1.3 Tikhonov Regularization	70
	4.1.4 Image Alignment	71
	4.1.5 Deconvolution	73
	4.1.6 Harmonic Parameterization	74
4.2	SPECIAL PROPERTIES OF LINEAR SYSTEMS	75
	4.2.1 Positive Definite Matrices and the Cholesky Factorization	75
	4.2.2 Sparsity	79
	4.2.3 Additional Special Structures	80
4.3	SENSITIVITY ANALYSIS	81
	4.3.1 Matrix and Vector Norms	81
	4.3.2 Condition Numbers	84
4.4	EXERCISES	86

Contents \blacksquare ix

$\mathbf{x} \quad \blacksquare \quad \text{Contents}$

	7.2.2	Decomposition into Outer Products and Low-Rank Approx mations	i- 135
	7.2.3	Matrix Norms	136
	7.2.4	The Procrustes Problem and Point Cloud Alignment	137
	7.2.5	Principal Component Analysis (PCA)	139
	7.2.6	Eigenfaces	140
7.3	EXERC		141
SECTIO	on III N	Nonlinear Techniques	
Снарт	ER 8	Nonlinear Systems	147
8.1	ROO1	Γ-FINDING IN A SINGLE VARIABLE	147
	8.1.1	Characterizing Problems	147
	8.1.2	Continuity and Bisection	148
	8.1.3	Fixed Point Iteration	149
	8.1.4	Newton's Method	151
	8.1.5	Secant Method	153
	8.1.6	Hybrid Techniques	155
	8.1.7	Single-Variable Case: Summary	155
8.2	MULT	TVARIABLE PROBLEMS	156
	8.2.1	Newton's Method	156
	8.2.2	Making Newton Faster: Quasi-Newton and Broyden	156
8.3	CONI	DITIONING	158
8.4	EXERC	CISES	158
Снарт	ER 9	 Unconstrained Optimization 	163
9.1	UNCO	ONSTRAINED OPTIMIZATION: MOTIVATION	163
9.2	OPTIA	MALITY	165
	9.2.1	Differential Optimality	166
	9.2.2	Alternative Conditions for Optimality	168
9.3	ONE-	DIMENSIONAL STRATEGIES	169
	9.3.1	Newton's Method	170
	9.3.2	Golden Section Search	170
9.4	MULT	TVARIABLE STRATEGIES	173
	9.4.1	Gradient Descent	173
	9.4.2	Newton's Method in Multiple Variables	174
	9.4.3	Optimization without Hessians: BFGS	175
9.5	EXERC	CISES	178
9.6	APPEN	NDIX: DERIVATION OF BFGS UPDATE	182

CHAPTER 10 ■ Constrained Optimization		185
10.1	MOTIVATION	186
10.2	THEORY OF CONSTRAINED OPTIMIZATION	
	10.2.1 Optimality	189
	10.2.2 KKT Conditions	189
10.3	OPTIMIZATION ALGORITHMS	192
	10.3.1 Sequential Quadratic Programming (SQP)	193
	10.3.1.1 Equality Constraints	193
	10.3.1.2 Inequality Constraints	193
	10.3.2 Barrier Methods	194
10.4	CONVEX PROGRAMMING	194
	10.4.1 Linear Programming	196
	10.4.2 Second-Order Cone Programming	197
	10.4.3 Semidefinite Programming	199
	10.4.4 Integer Programs and Relaxations	200
10.5	EXERCISES	201
Снарті	ER 11 ■ Iterative Linear Solvers	207
11.1	GRADIENT DESCENT	208
	11.1.1 Gradient Descent for Linear Systems	208
	11.1.2 Convergence	209
11.2	CONJUGATE GRADIENTS	211
	11.2.1 Motivation	212
	11.2.2 Suboptimality of Gradient Descent	214
	11.2.3 Generating A-Conjugate Directions	215
	11.2.4 Formulating the Conjugate Gradients Algorithm	217
	11.2.5 Convergence and Stopping Conditions	219
11.3	PRECONDITIONING	219
	11.3.1 CG with Preconditioning	220
	11.3.2 Common Preconditioners	221
11.4	OTHER ITERATIVE ALGORITHMS	222
11.5	EXERCISES	223
Снарті	ER 12 - Specialized Optimization Methods	227
12.1	NONLINEAR LEAST-SQUARES	227
	12.1.1 Gauss-Newton	228
	12.1.2 Levenberg-Marquardt	229
12.2	ITERATIVELY REWEIGHTED LEAST-SQUARES	230

$\mathbf{xii} \quad \blacksquare \quad \text{Contents}$

12.3	COOI	RDINATE DESCENT AND ALTERNATION	231
	12.3.1	Identifying Candidates for Alternation	231
	12.3.2	Augmented Lagrangians and ADMM	235
12.4	GLOB	SAL OPTIMIZATION	240
	12.4.1	Graduated Optimization	241
	12.4.2	Randomized Global Optimization	243
12.5	ONLI	NE OPTIMIZATION	244
12.6	EXERO	CISES	248
SECTIO	n IV Fu	unctions, Derivatives, and Integrals	
Снарт	er 13 •	Interpolation	257
13.1	INTER	RPOLATION IN A SINGLE VARIABLE	258
	13.1.1	Polynomial Interpolation	258
	13.1.2	Alternative Bases	262
	13.1.3	Piecewise Interpolation	263
13.2	MULT	IVARIABLE INTERPOLATION	265
	13.2.1	Nearest-Neighbor Interpolation	265
	13.2.2	Barycentric Interpolation	266
	13.2.3	Grid-Based Interpolation	268
13.3	THEO	RY OF INTERPOLATION	269
	13.3.1	Linear Algebra of Functions	269
	13.3.2	Approximation via Piecewise Polynomials	272
13.4	EXERO	CISES	272
Снарт	ER 14 ■	Integration and Differentiation	277
14.1	MOTI	VATION	278
14.2	QUAE	DRATURE	279
	14.2.1	Interpolatory Quadrature	280
	14.2.2	Quadrature Rules	281
	14.2.3	Newton-Cotes Quadrature	282
	14.2.4	Gaussian Quadrature	286
	14.2.5	Adaptive Quadrature	287
	14.2.6	Multiple Variables	289
	14.2.7	Conditioning	290
14.3	DIFFE	RENTIATION	290
	14.3.1	Differentiating Basis Functions	291
	14.3.2	Finite Differences	291
	14.3.3	Richardson Extrapolation	293

			Contents	■ xiii
	14.3.4	Choosing the Step Size		294
	14.3.5	Automatic Differentiation		295
	14.3.6	Integrated Quantities and Structure Preservation		296
14.4	EXERC			298
Снарті	er 15 • (Ordinary Differential Equations		303
15.1	MOTI	VATION		304
15.2	THEO	RY OF ODES		305
	15.2.1	Basic Notions		305
	15.2.2	Existence and Uniqueness		307
	15.2.3	Model Equations		309
15.3	TIME-S	STEPPING SCHEMES		311
	15.3.1	Forward Euler		311
	15.3.2	Backward Euler		313
	15.3.3	Trapezoidal Method		314
	15.3.4	Runge-Kutta Methods		315
	15.3.5	Exponential Integrators		316
15.4	MULT	IVALUE METHODS		318
	15.4.1	Newmark Integrators		318
	15.4.2	Staggered Grid and Leapfrog		321
15.5	COME	PARISON OF INTEGRATORS		322
15.6	EXERC	CISES		324
Снарті	ER 16 - I	Partial Differential Equations		329
16.1	MOTI	VATION		330
16.2		MENT AND STRUCTURE OF PDES		335
		Properties of PDEs		335
	16.2.2	Boundary Conditions		336
16.3	MODI	EL EQUATIONS		338
	16.3.1	Elliptic PDEs		338
	16.3.2	Parabolic PDEs		339
	16.3.3	Hyperbolic PDEs		340
16.4	REPRE	SENTING DERIVATIVE OPERATORS		341
	16.4.1	Finite Differences		342
	16.4.2	Collocation		346
	16.4.3	Finite Elements		347
	16.4.4	Finite Volumes		350
	16.4.5	Other Methods		351
16.5	SOLVI	NG PARABOLIC AND HYPERBOLIC EQUATIONS		352

$\mathbf{xiv} \quad \blacksquare \quad \text{Contents}$

	16.5.1	Semidiscrete Methods	352
	16.5.2	Fully Discrete Methods	353
16.6	NUMI	ERICAL CONSIDERATIONS	354
	16.6.1	Consistency, Convergence, and Stability	354
	16.6.2	Linear Solvers for PDE	354
16.7	EXERC	CISES	355
Index			369