
Index

- $(\cdot)_+$, 303
- 1-norm, 59, 66
- 2-norm, 59, 66, 225, 252, 255
 - best approximation, 256
- ∞ -norm, 59, 65, 225
 - best approximation, 228
- \sim , 43
- \succeq , 99
- A posteriori* error analysis
 - adaptivity, 410
 - dual problem, 405
- $A \setminus B$, 64
- Absolutely continuous function, 295
- Adaptive finite element algorithm
 - refinement criterion, 410
 - stopping criterion, 410
- Agmon's inequality, 415
- Asymptotic convergence, 16
 - convergence rate, 13, 21
- $B_\varepsilon(\xi)$, 104
- Backward Differentiation Formulae, 349
- Band matrix, 98
- Bauer–Fike Theorem, 173, 174
- Bernoulli numbers, 214
- Bernstein polynomials, 227
- Bessel's inequality, 266
- Best approximation
 - in 2-norm, 256
 - in ∞ -norm, 228
- Bidiagonal matrix, 164
- Bilinear functional, 388
 - symmetric, 388
- Binet–Cauchy Theorem, 51
- Bisection method, 28
- Boundary value problems, 361
 - central difference approximation, 363
 - derivative boundary condition, 367
 - eigenvalue problem, 373
 - error bound, 365, 368
 - finite element approximation, 391
 - global error, 364
 - Maximum Principle, 365, 369, 372
 - self-adjoint problem, 370
 - truncation error, 364, 368, 371
 - weak formulation, 390
 - weak solution, 390
- Brouwer's Fixed Point Theorem, 4, 125
- $C[a, b]$, 225
- $C^k[a, b]$, 293
- \mathbb{C}^n , 62
- $\mathbb{C}^{n \times n}$, 64, 145
- \mathbb{C}_*^n , 64
- Céa's Lemma, 397
- Cauchy sequence, 105
- Cauchy–Schwarz inequality, 59, 254
- Central difference, 362
- Characteristic polynomial, 136, 137
- Chebyshev polynomials, 241, 263
- Cholesky factorisation, 91
- Closed ball, 63
- Closed set, 105
- Cofactor, 40
- Comparison functions, 366, 372
- Completeness, 105
- Composite integration formulae, 209
- Condition number, 58, 70
 - ill-conditioned matrix, 70
 - ill-conditioned problem, 68
- Consistent linear multistep method, 337
- Consistent one-step method, 321
- Continuous function, 106
- Contraction, 6

- Contraction Mapping Theorem, 7, 110
- Convergence
 - asymptotic, 16
 - asymptotic rate, 13
 - linear, 12
 - of linear multistep method, 340
 - of one-step method, 322
 - quadratic, 16, 22, 119
 - sublinear, 13
 - superlinear, 13
- Cramer's rule, 41
- Cubic splines, 298
- Dahlquist's Theorems
 - Barrier Theorem, 340
 - Equivalence Theorem, 340
 - Second Barrier Theorem, 348
- de la Vallée Poussin's Theorem, 232
- $\det(A)$, 40
- Determinant, 40
- Diagonal dominance, 96, 117, 367, 371
- Differential equations
 - boundary value problems, 361, 385
 - initial value problems, 310
- Eigenfunctions, 373
- Eigenvalues, 133, 373
 - characteristic polynomial, 136, 137
 - definition, 66
 - Jacobi's method, 137, 149
 - QR algorithm, 162
 - Rayleigh quotient, 170
 - tridiagonal matrix, 156
- Eigenvectors, 136
 - definition, 66
 - inverse iteration, 166
 - Jacobi's method, 144
 - orthogonal, 136
- Energy norm, 399
- Euler's method, 317, 323
 - global error, 318
 - truncation error, 318
- Euler–Maclaurin formula, 211
- Finite element method, 385
 - a posteriori* error analysis, 402
 - a priori* error analysis, 397
 - adaptive algorithm, 409
 - basis functions, 394
 - Galerkin method, 394
 - Galerkin principle, 386
 - interpolant, 399
 - Rayleigh–Ritz principle, 386
 - residual, 406
 - Ritz method, 394
 - subdivision, 394
- Fixed point
 - definition, 4, 108
 - simple iteration, 6
 - simultaneous iteration, 108
 - stable, 12
 - unstable, 12
- Frobenius norm, 141
- Galerkin approximation, 393
- Galerkin basis functions, 393
- Galerkin finite element method, 394
- Galerkin method, 392, 393
- Galerkin orthogonality, 397, 405
- Galerkin principle, 389
- Gauss quadrature, 277
 - composite, 285
 - convergence, 283
 - error estimate, 282
 - quadrature points, 279
 - quadrature weights, 279
- Gaussian elimination, 44
 - pivoting, 52
- Gerschgorin discs, 145
- Gerschgorin similarity transformation, 149
- Gerschgorin theorems, 145
- Global convergence, 29
 - Newton's method, 31, 123
- Global error
 - boundary value problem, 364
 - Euler's method, 318
 - initial value problem, 317
- Gram–Schmidt orthogonalisation, 261
- $H^{k+1}(a, b)$, 296
- Hat function, 297, 394
- Hermite cubic spline, 300
- Hermite interpolation, 187, 277
 - error, 190
- Hilbert matrix, 72, 259
- Hölder's inequality, 61
- Householder matrix, 150
- Householder reflector, 151
- Householder's method, 155
- Implicit methods
 - linear multistep methods, 330
 - one-step methods, 324
 - Runge–Kutta methods, 351
- Improved Euler method, 328
- Infinity norm, 59, 65, 225
 - best approximation, 228
- Initial value problems, 310
 - linear multistep methods, 329
 - one-step methods, 317
- Inner product, 252, 388
 - inner product space, 253

- orthogonality, 253
- weight function, 255
- Integral Mean Value Theorem, 421
- Integration, 200
 - composite Simpson's rule, 210
 - composite trapezium rule, 209
 - Euler–Maclaurin formula, 211
 - Gauss quadrature, 277
 - Lobatto rule, 287
 - midpoint rule, 286
 - Newton–Cotes quadrature, 201
 - quadrature points, 202, 279
 - quadrature weights, 202
 - Radau rule, 287
 - Richardson extrapolation, 216
 - Romberg integration, 217
 - Simpson's rule, 203
 - trapezium rule, 202
- Interchanges, 52
 - interchange matrix, 53
- Interlace Theorem, 157
- Intermediate Value Theorem, 419
- Interpolation, 179, 244, 292
 - at Chebyshev points, 244
 - cubic spline, 298
 - Hermite, 187, 292
 - Lagrange, 180, 292
 - linear spline, 293
- Interpolation points, 182
- Inverse
 - of a lower triangular matrix, 47
 - of a matrix, 40
- Inverse iteration, 166
- Iteration, simple, 2
- Jacobi's method, 149
 - classical, 140
 - convergence, 142
 - eigenvalues, 137
 - eigenvectors, 144
 - serial, 143
- Jacobian matrix, 113, 346
- Kronecker delta, 267
- $L_w^2(a, b)$, 225
- Lagrange interpolation, 180, 201
 - error, 183
- Laguerre polynomials, 290
- Least squares solution of linear equations, 74
- Lebesgue integral, 256
- Legendre polynomials, 263
- Linear convergence, 12
- Linear multistep methods, 329
 - A-stable, 348
 - absolutely stable, 348
- characteristic polynomials, 332
- consistency, 337
- error constant, 338
- explicit, 330
- implicit, 330
- order of accuracy, 338
- region of absolute stability, 348
- Root Condition, 332, 335
- Simpson's rule method, 330
- truncation error, 337
- zero-stability, 331
- Lipschitz condition, 7, 11, 109, 318
- Lipschitz constant, 109
- $\ln = \log_e$, 5, 315
- Lobatto quadrature, 287
- Logistic equation, 30
- Lower triangular matrix, 46
 - inverse, 47
- LU factorisation
 - existence, 50
 - of matrix, 48
 - with pivoting, 53
- M-matrix, 101
- Mass matrix, 396
- Matrix
 - band, 98
 - bidagonal, 164
 - condition number, 58, 70
 - diagonally dominant, 96
 - Hilbert, 72
 - lower triangular, 46
 - M-matrix, 101
 - monotone, 99
 - orthogonal, 138
 - permutation, 53
 - positive definite, 87, 88, 97
 - principal submatrix, 50
 - strictly diagonally dominant, 96
 - symmetric, 87
 - tridiagonal, *see* Tridiagonal matrix
 - unit lower triangular, 46
 - upper triangular, 47
- Matrix factorisation
 - Cholesky, 90
 - LU, 48
 - QR, 76, 78, 163
- Matrix norm, 58
 - 1-norm, 66
 - 2-norm, 66
 - ∞ -norm, 65
 - Frobenius norm, 141
 - subordinate norm, 64
- Maximum norm, *see* Infinity norm
- Maximum Principle, 365, 369, 372
 - comparison function, 366, 372

- Mean Value Theorem, 8, 10, 11, 26, 113, 420
- Midpoint rule, 286
- Minimax approximation, 230
- Minkowski's inequality, 62
- Modified Euler method, 328
- Monic polynomial, 243
- Monotone matrix, 99
- tridiagonal, 100
- Moore–Penrose generalised inverse, 70, 81
- Natural cubic spline, 298
- Near-minimax polynomial, 245, 270
- Neighbourhood, 105
- Newton's method, 19, 21, 116
- convergence, 23, 116
- global behaviour, 31, 123
- simultaneous equations, 118
- Newton–Cotes quadrature, 201
- convergence, 208
- error estimate, 204
- Simpson's rule, 203
- trapezium rule, 202
- Norm, 58, 224
- 1-norm, 59, 66
- 2-norm, 59, 66, 225, 252, 255
- ∞ -norm, 59, 65, 225
- energy norm, 399
- Frobenius norm, 141
- induced norm, 254
- normed linear space, 58, 224
- p -norm, 60
- Sobolev norm, 387
- vector and matrix norm, 58
- Normal equations, 76
- One-step methods, 317
- consistent, 321
- convergence, 322
- Euler's method, 317, 323
- general form, 317
- implicit methods, 324
- improved Euler method, 328
- modified Euler method, 328
- order of accuracy, 323
- Runge–Kutta methods, 323, 325
- trapezium rule method, 324
- truncation error, 317
- Open ball, 63
- Open set, 104
- Operation count, 92
- Order of accuracy
- linear multistep methods, 338
- one-step methods, 323
- Orthogonal, inner product space, 252
- Orthogonal eigenvectors, 136
- Orthogonal matrix, 138
- Orthogonal polynomials, 259, 260, 277
- construction, 260
- zeros, 269, 279
- Orthogonal transformation
- eigenvalues, 137
- invariance of sum of squares, 140
- plane rotation, 138
- Orthonormal polynomials, 265
- Oscillation Theorem, 232, 233, 243
- critical point, 233
- P_n , 180
- Permutation matrices, 53
- Piecewise polynomials, 292
- Pivoting, 52, 92, 95
- Plane rotations, 138, 163
- Poincaré–Friedrichs inequality, 414
- Positive definite matrix, 87, 97
- properties, 88
- Principal submatrix, 50
- QR algorithm, 162
- shift, 164
- QR factorisation, 76, 78, 163
- Quadratic convergence, 16, 22, 119
- Quadrature, *see* Integration
- $\mathbb{R}^{m \times n}$, $\mathbb{R}^{n \times n}$, 40
- $\mathbb{R}_{\text{sym}}^{n \times n}$, 87
- \mathbb{R}_*^n , 64
- Radau quadrature, 287
- Rayleigh quotient, 170
- Rayleigh–Ritz principle, 388
- Relaxation, 19
- convergence, 20, 117
- simultaneous equations, 116
- Richardson extrapolation, 216
- Ritz approximation, 393
- Ritz method, 392, 393
- Ritz projector, 398
- Rolle's Theorem, 184, 191, 419
- Romberg integration, 217
- Row operations, 46
- Runge phenomenon, 208
- Runge–Kutta methods, 323, 325
- algebraically stable, 354
- Butcher tableau, 352
- classical fourth order, 328
- diagonally implicit (DIRK), 353
- implicit, 349
- improved Euler method, 328
- modified Euler method, 328
- Secant method, 25
- convergence, 26
- Self-adjoint problem, 370

- Set of measure zero, 295
- Shift, QR algorithm, 165
- Simple iteration, 2
 - convergence, 11
 - divergence, 15
 - global behaviour, 29
- Simpson's rule, 203
 - composite, 210
 - error estimate, 205
- Simultaneous iteration, 106
 - convergence, 110, 113
- Simultaneous nonlinear equations, 104
 - Newton's method, 118
- Simultaneous relaxation, 116
- Singular value
 - decomposition, 82
 - definition, 67
- Sobolev norm, 387
- Sobolev space, 296, 387
- Solution of linear equations, 44, 55
 - computational work, 56
 - least squares, 74
 - sensitivity, 71
- Spline, 292, 394
 - cubic, 298
 - end conditions, 298
 - Hermite cubic, 300
 - error bound, 301
 - interpolating cubic, 298
 - knot, 292
 - linear, 293
 - basis functions, 297
 - error bound, 293
 - optimum property, 296
 - natural cubic, 298
 - construction, 299
 - end conditions, 298
 - optimum property, 300
- Stability polynomial, 347
- Stable fixed point, 12
- Stiff linear ODE system, 345
- Stiffness matrix, 396
- Strictly diagonally dominant matrix, 96
- Sturm sequence, 158
- Sturm–Liouville problem, 373
- Subdivision, 394
- Sublinear convergence, 13
- Subordinate matrix norm, 64
- Superlinear convergence, 13
- Support, 394
- Symmetric bilinear functional, 388
- Symmetric matrix, 87
- Taylor's Theorem, 420
 - several variables, 422
 - with integral remainder, 420
- Thomas algorithm, 95, 363
- Trace, 136
- Trapezium rule, 202
 - composite, 209
- Tridiagonal matrix, 93, 363, 367, 371, 373, 395
 - eigenvalues, 156
 - factorisation, 94
 - monotone, 100
 - reduction of real symmetric matrix, 150
- Truncation error
 - Euler's method, 318
 - linear multistep method, 337
 - one-step method, 317
- Unit lower triangular matrix, 46
- Upper triangular matrix, 47
- Variational problem, 385
- Vector norm, 58
 - 1-norm, 59
 - 2-norm, 59
 - ∞ -norm, 59
 - p -norm, 60
- Weak formulation, 390
- Weak solution, 390
- Weierstrass Theorem, 227, 283
- Weight function, 255, 260, 277
- Young's inequality, 61
- Zero-stability, 331
 - Root Condition, 335