

Contents

<i>Preface</i>	<i>page</i> xiii
<i>Acknowledgments</i>	xvii
<i>List of Symbols</i>	xix

Part I	Numerical Linear Algebra	1
1	Linear Operators and Matrices	3
	1.1 Linear Operators and Matrices	3
	1.2 Matrix Norms	9
	1.3 Eigenvalues and Spectral Decomposition	12
	Problems	15
2	The Singular Value Decomposition	20
	2.1 Reduced and Full Singular Value Decompositions	21
	2.2 Existence and Uniqueness of the SVD	22
	2.3 Further Properties of the SVD	25
	2.4 Low Rank Approximations	27
	Problems	29
3	Systems of Linear Equations	31
	3.1 Solution of Simple Systems	32
	3.2 LU Factorization	35
	3.3 Gaussian Elimination with Column Pivoting	43
	3.4 Implementation of the LU Factorization	50
	3.5 Special Matrices	51
	Problems	65
	Listings	67
4	Norms and Matrix Conditioning	73
	4.1 The Spectral Radius	73
	4.2 Condition Number	80
	4.3 Perturbations and Matrix Conditioning	82
	Problems	86

5	Linear Least Squares Problem	88
5.1	Linear Least Squares: Full Rank Setting	89
5.2	Projection Matrices	93
5.3	Linear Least Squares: The Rank-Deficient Case	98
5.4	The QR Factorization and the Gram–Schmidt Algorithm	101
5.5	The Moore–Penrose Pseudo-inverse	106
5.6	The Modified Gram–Schmidt Process	107
5.7	Householder Reflectors	110
	Problems	115
	Listings	119
6	Linear Iterative Methods	121
6.1	Linear Iterative Methods	122
6.2	Spectral Convergence Theory	124
6.3	Matrix Splitting Methods	125
6.4	Richardson's Method	133
6.5	Relaxation Methods	135
6.6	The Householder–John Criterion	137
6.7	Symmetrization and Symmetric Relaxation	138
6.8	Convergence in the Energy Norm	140
6.9	A Special Matrix	143
6.10	Nonstationary Two-Layer Methods	145
	Problems	149
	Listings	154
7	Variational and Krylov Subspace Methods	156
7.1	Basic Facts about HPD Matrices	156
7.2	Gradient Descent Methods	161
7.3	The Steepest Descent Method	163
7.4	The Conjugate Gradient Method	169
7.5	The Conjugate Gradient Method as a Three-Layer Scheme	183
7.6	Krylov Subspace Methods for Non-HPD Problems	186
	Problems	191
	Listings	195
8	Eigenvalue Problems	197
8.1	Estimating Eigenvalues Using Gershgorin Disks	200
8.2	Stability	203
8.3	The Rayleigh Quotient for Hermitian Matrices	205
8.4	Power Iteration Methods	207
8.5	Reduction to Hessenberg Form	211
8.6	The QR Method	214
8.7	Computation of the SVD	221
	Problems	223
	Listings	225

Part II	Constructive Approximation Theory	229
9	Polynomial Interpolation	231
9.1	The Vandermonde Matrix and the Vandermonde Construction	232
9.2	Lagrange Interpolation and the Lagrange Nodal Basis	235
9.3	The Runge Phenomenon	240
9.4	Hermite Interpolation	242
9.5	Complex Polynomial Interpolation	243
9.6	Divided Differences and the Newton Construction	249
9.7	Extended Divided Differences	257
	Problems	263
10	Minimax Polynomial Approximation	266
10.1	Minimax: Best Approximation in the ∞ -Norm	267
10.2	Interpolation Error and the Lebesgue Constant	277
10.3	Chebyshev Polynomials	278
10.4	Interpolation at Chebyshev Nodes	282
10.5	Bernstein Polynomials and the Weierstrass Approximation Theorem	286
	Problems	297
11	Polynomial Least Squares Approximation	300
11.1	Least Squares Polynomial Approximations	301
11.2	Orthogonal Polynomials	301
11.3	Existence and Uniqueness of the Least Squares Approximation	302
11.4	Properties of Orthogonal Polynomials	305
11.5	Convergence of Least Squares Approximations	307
11.6	Uniform Convergence of Least Squares Approximations	313
	Problems	319
12	Fourier Series	320
12.1	Least Squares Trigonometric Approximations	321
12.2	Density of Trigonometric Polynomials in the Space $C_p(0, 1; \mathbb{C})$	324
12.3	Convergence of Fourier Series in the Quadratic Mean	328
12.4	Uniform Convergence of Fourier Series	331
12.5	Convergence of Fourier Series in Sobolev Spaces	340
	Problems	343
13	Trigonometric Interpolation and the Fast Fourier Transform	345
13.1	Periodic Interpolation and Periodic Grid Functions	347
13.2	The Discrete Fourier Transform	350
13.3	Existence and Uniqueness of the Interpolant	354
13.4	Alias Error and Convergence of Trigonometric Interpolation	356
13.5	Numerical Integration of Periodic Functions	361
13.6	The Fast Fourier Transform (FFT)	363

13.7	Fourier Matrices, Least Squares Approximation, and Basic Signal Processing	366
	Problems	371
14	Numerical Quadrature	372
14.1	Quadrature Rules for Weighted Integrals	373
14.2	Simple Estimates for Interpolatory Quadrature	376
14.3	The Peano Kernel Theorem	378
14.4	Proper Scaling and an Error Estimate Via a Scaling Argument	383
14.5	Newton–Cotes Formulas	385
14.6	Peano Error Formulas for Trapezoidal, Midpoint, and Simpson’s Rules	392
14.7	Composite Quadrature Rules	395
14.8	Bernoulli Numbers and Euler–Maclaurin Error Formulas	400
14.9	Gaussian Quadrature Rules	408
	Problems	414
Part III	Nonlinear Equations and Optimization	417
15	Solution of Nonlinear Equations	419
15.1	Methods of Bisection and False Position	421
15.2	Fixed Points and Contraction Mappings	423
15.3	Newton’s Method in One Space Dimension	428
15.4	Quasi-Newton Methods	433
15.5	Newton’s Method in Several Dimensions	440
	Problems	444
	Listings	449
16	Convex Optimization	451
16.1	Some Tools from Functional Analysis	451
16.2	Existence and Uniqueness of a Minimizer	460
16.3	The Euler Equation	463
16.4	Preconditioners and Gradient Descent Methods	469
16.5	The Golden Key	471
16.6	Preconditioned Steepest Descent Method	473
16.7	PSD with Approximate Line Search	479
16.8	Newton’s Method	482
16.9	Accelerated Gradient Descent Methods	489
16.10	Numerical Illustrations	496
	Problems	498
	Listings	499

Part IV	Initial Value Problems for Ordinary Differential Equations	507
17	Initial Value Problems for Ordinary Differential Equations	509
	17.1 Existence of Solutions	510
	17.2 Uniqueness and Regularity of Solutions	515
	17.3 The Flow Map and the Alekseev–Gröbner Lemma	518
	17.4 Dissipative Equations	520
	17.5 Lyapunov Stability	521
	Problems	524
18	Single-Step Methods	525
	18.1 Single-Step Approximation Methods	526
	18.2 Consistency and Convergence	527
	18.3 Linear Slope Functions	532
	Problems	534
19	Runge–Kutta Methods	536
	19.1 Simple Two-Stage Methods	537
	19.2 General Definition and Basic Properties	539
	19.3 Collocation Methods	544
	19.4 Dissipative Methods	550
	Problems	554
20	Linear Multi-step Methods	555
	20.1 Consistency of Linear Multi-step Methods	555
	20.2 Adams–Bashforth and Adams–Moulton Methods	562
	20.3 Backward Differentiation Formula Methods	565
	20.4 Zero Stability	568
	20.5 Convergence of Linear Multi-step Methods	574
	20.6 Dahlquist Theorems	577
	Problems	578
	Listings	580
21	Stiff Systems of Ordinary Differential Equations and Linear Stability	581
	21.1 The Linear Stability Domain and A-Stability	584
	21.2 A-Stability of Runge–Kutta Methods	585
	21.3 A-Stability of Linear Multi-step Methods	589
	21.4 The Boundary Locus Method	590
	Problems	593
	Listings	595
22	Galerkin Methods for Initial Value Problems	596
	22.1 Assumptions and Basic Definitions	596
	22.2 Coercive Operators: The Discontinuous Galerkin Method	599

	22.3 Monotone Operators: The Continuous Petrov–Galerkin Method Problems	605 607
Part V	Boundary and Initial Boundary Value Problems	609
23	Boundary and Initial Boundary Value Problems for Partial Differential Equations	611
	23.1 Heuristic Derivation of the Common Partial Differential Equations	611
	23.2 Elliptic Equations	627
	23.3 Parabolic Equations	636
	23.4 Hyperbolic Equations Problems	647 660
24	Finite Difference Methods for Elliptic Problems	664
	24.1 Grid Functions and Finite Difference Operators	665
	24.2 Consistency and Stability of Finite Difference Methods	674
	24.3 The Poisson Problem in One Dimension	678
	24.4 Elliptic Problems in One Dimension	684
	24.5 The Poisson Problem in Two Dimensions Problems	691 696
25	Finite Element Methods for Elliptic Problems	700
	25.1 The Galerkin Method	701
	25.2 The Finite Element Method in One Dimension	704
	25.3 The Finite Element Method in Two Dimensions Problems	710 718
26	Spectral and Pseudo-Spectral Methods for Periodic Elliptic Equations	721
	26.1 Periodic Differential Equations	721
	26.2 Finite Difference Approximation	722
	26.3 The Spectral Galerkin Method	727
	26.4 The Pseudo-Spectral Method Problems Listings	732 735 739
27	Collocation Methods for Elliptic Equations	742
	27.1 Weighted Sobolev Spaces and Weak Formulation	743
	27.2 Weighted Spectral Galerkin Approximations	747
	27.3 The Chebyshev Projection and the Finite Chebyshev Transform	749
	27.4 Chebyshev–Gauss–Lobatto Quadrature and Interpolation	751
	27.5 The Discrete Cosine Transform	756
	27.6 The Chebyshev Collocation Method	762
	27.7 Error Analysis of the Chebyshev Collocation Method	766
	27.8 Practical Computation of the Collocation Approximation Problems	769 770

28	Finite Difference Methods for Parabolic Problems	774
28.1	Space–Time Grid Functions	775
28.2	The Initial Boundary Value Problem for the Heat Equation	776
28.3	Stability and Convergence in the $L^\infty_\tau(L^\infty_h)$ -Norm	778
28.4	Stability and Convergence in the $L^\infty_\tau(L^2_h)$ -Norm	784
28.5	Stability by Energy Techniques	788
28.6	Advection–Diffusion and Upwinding	790
28.7	The Initial Value Problem for the Heat Equation in One Dimension	792
	Problems	802
	Listings	807
29	Finite Difference Methods for Hyperbolic Problems	811
29.1	The Initial Value Problem for the Transport Equation	812
29.2	Positivity and Max-Norm Dissipativity	816
29.3	The Transport Equation in a Periodic Spatial Domain	819
29.4	Dispersion Relations	822
29.5	The Initial Boundary Value Problem for the Wave Equation	823
29.6	Finite Difference Methods for Hyperbolic Systems	827
	Problems	830
	Listings	833
Appendix A	Linear Algebra Review	837
A.1	The Field of Complex Numbers	837
A.2	Vector Spaces	839
A.3	Normed Spaces	843
A.4	Inner Product Spaces	847
A.5	Gram–Schmidt Orthogonalization Process	849
	Problems	851
	Listings	852
Appendix B	Basic Analysis Review	854
B.1	Sequences and Compactness in \mathbb{C}^d and \mathbb{R}^d	854
B.2	Functions of a Single Real Variable	858
B.3	Functions of Several Variables	866
B.4	Sequences of Functions	871
	Problems	872
Appendix C	Banach Fixed Point Theorem	874
C.1	Contractions and Fixed Points in Banach Spaces	874
C.2	The Contraction Mapping Principle in Metric Spaces	876
	Problems	879

Appendix D	A (Petting) Zoo of Function Spaces	880
D.1	Spaces of Smooth Functions	880
D.2	Spaces of Integrable Functions	885
D.3	Sobolev Spaces	887
	Problems	894
	<i>References</i>	896
	<i>Index</i>	901