# Contents

*Preface*  

1 Introduction to MATLAB  
1.1 Quick Overview  
1.2 Data Types and Variables  
1.3 Operators  
1.4 Flow Control  
1.5 Functions  
1.6 Input/Output  
1.7 Array Manipulation  
1.8 Writing and Running Programs  
1.9 Plotting  

2 Systems of Linear Algebraic Equations  
2.1 Introduction  
2.2 Gauss Elimination Method  
2.3 LU Decomposition Methods  
Problem Set 2.1  
2.4 Symmetric and Banded Coefficient Matrices  
2.5 Pivoting  
Problem Set 2.2  
2.6 Matrix Inversion  
2.7 Iterative Methods  
Problem Set 2.3  

3 Interpolation and Curve Fitting  
3.1 Introduction  
3.2 Polynomial Interpolation  
3.3 Interpolation with Cubic Spline  
Problem Set 3.1
# Contents

<table>
<thead>
<tr>
<th>Section</th>
<th>Pages</th>
</tr>
</thead>
</table>
| 3.4     | Least Squares Fit | 122  
|         | Problem Set 3.2    | 134  |
| 4       | Roots of Equations | 139  
| 4.1     | Introduction       | 139  
| 4.2     | Incremental Search Method | 140 |
| 4.3     | Method of Bisection | 142  
| 4.4     | Methods Based on Linear Interpolation | 145 |
| 4.5     | Newton-Raphson Method | 150 |
| 4.6     | Systems of Equations | 155  
|         | Problem Set 4.1    | 160  
| 4.7     | Zeroes of Polynomials | 166  
|         | Problem Set 4.2    | 174  |
| 5       | Numerical Differentiation | 176  
| 5.1     | Introduction       | 176  
| 5.2     | Finite Difference Approximations | 176 |
| 5.3     | Richardson Extrapolation | 181 |
| 5.4     | Derivatives by Interpolation | 184 |
|         | Problem Set 5.1    | 188  |
| 6       | Numerical Integration | 192  
| 6.1     | Introduction       | 192  
| 6.2     | Newton-Cotes Formulas | 193 |
| 6.3     | Romberg Integration | 201  
|         | Problem Set 6.1    | 206  
| 6.4     | Gaussian Integration | 210  
|         | Problem Set 6.2    | 223  
| 6.5     | Multiple Integrals  | 226  
|         | Problem Set 6.3    | 237  |
| 7       | Initial Value Problems | 241  
| 7.1     | Introduction       | 241  
| 7.2     | Euler’s Method     | 242  
| 7.3     | Runge-Kutta Methods | 247  
|         | Problem Set 7.1    | 257  
| 7.4     | Stability and Stiffness | 262 |
| 7.5     | Adaptive Runge-Kutta Method | 265 |
| 7.6     | Bulirsch-Stoer Method | 273 |
|         | Problem Set 7.2    | 280  |
## Table of Contents

**8 Two-Point Boundary Value Problems**  
8.1 Introduction 286  
8.2 Shooting Method 287  
Problem Set 8.1 296  
8.3 Finite Difference Method 300  
Problem Set 8.2 308

**9 Symmetric Matrix Eigenvalue Problems**  
9.1 Introduction 314  
9.2 Jacobi Method 317  
9.3 Inverse Power and Power Methods 330  
Problem Set 9.1 338  
9.4 Householder Reduction to Tridiagonal Form 344  
9.5 Eigenvalues of Symmetric Tridiagonal Matrices 351  
Problem Set 9.2 360

**10 Introduction to Optimization**  
10.1 Introduction 366  
10.2 Minimization along a Line 368  
10.3 Powell’s Method 374  
10.4 Downhill Simplex Method 383  
Problem Set 10.1 391

**Appendices**  
A1 Taylor Series 399  
A2 Matrix Algebra 402

**List of Computer Programs**  
407

**Notes**  
411

**Index**  
413