

Contents

<i>Preface</i>	<i>page xi</i>
1 INTERPOLATION	1
1.1 Lagrange Polynomial Interpolation	1
1.2 Cubic Spline Interpolation	4
<i>Exercises</i>	8
<i>Further Reading</i>	11
2 NUMERICAL DIFFERENTIATION — FINITE DIFFERENCES	12
2.1 Construction of Difference Formulas Using Taylor Series	12
2.2 A General Technique for Construction of Finite Difference Schemes	14
2.3 An Alternative Measure for the Accuracy of Finite Differences	16
2.4 Padé Approximations	19
2.5 Non-Uniform Grids	22
<i>Exercises</i>	24
<i>Further Reading</i>	26
3 NUMERICAL INTEGRATION	27
3.1 Trapezoidal and Simpson’s Rules	27
3.2 Error Analysis	28
3.3 Trapezoidal Rule with End-Correction	31
3.4 Romberg Integration and Richardson Extrapolation	32
3.5 Adaptive Quadrature	34
3.6 Gauss Quadrature	37
<i>Exercises</i>	41
<i>Further Reading</i>	42
4 NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS	43
4.1 Initial Value Problems	43
4.2 Numerical Stability	45
4.3 Stability Analysis for the Euler Method	47

viii	CONTENTS	
4.4	Implicit or Backward Euler	50
4.5	Numerical Accuracy Revisited	51
4.6	Trapezoidal Method	53
4.7	Linearization for Implicit Methods	57
4.8	Runge–Kutta Methods	59
4.9	Multi-Step Methods	65
4.10	System of First-Order Ordinary Differential Equations	69
4.11	Boundary Value Problems	73
4.11.1	Shooting Method	74
4.11.2	Direct Methods	77
	<i>Exercises</i>	79
	<i>Further Reading</i>	92
5	NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS	93
5.1	Semi-Discretization	94
5.2	von Neumann Stability Analysis	101
5.3	Modified Wavenumber Analysis	103
5.4	Implicit Time Advancement	108
5.5	Accuracy via Modified Equation	111
5.6	Du Fort–Frankel Method: An Inconsistent Scheme	113
5.7	Multi-Dimensions	116
5.8	Implicit Methods in Higher Dimensions	118
5.9	Approximate Factorization	120
5.9.1	Stability of the Factored Scheme	125
5.9.2	Alternating Direction Implicit Methods	126
5.9.3	Mixed and Fractional Step Methods	128
5.10	Elliptic Partial Differential Equations	129
5.10.1	Iterative Solution Methods	132
5.10.2	The Point Jacobi Method	133
5.10.3	Gauss–Seidel Method	135
5.10.4	Successive Over Relaxation Scheme	136
5.10.5	Multigrid Acceleration	139
	<i>Exercises</i>	146
	<i>Further Reading</i>	156
6	DISCRETE TRANSFORM METHODS	157
6.1	Fourier Series	157
6.1.1	Discrete Fourier Series	158
6.1.2	Fast Fourier Transform	159
6.1.3	Fourier Transform of a Real Function	160
6.1.4	Discrete Fourier Series in Higher Dimensions	162
6.1.5	Discrete Fourier Transform of a Product of Two Functions	163
6.1.6	Discrete Sine and Cosine Transforms	164
6.2	Applications of Discrete Fourier Series	166
6.2.1	Direct Solution of Finite Differenced Elliptic Equations	166

CONTENTS	ix
6.2.2 Differentiation of a Periodic Function Using Fourier Spectral Method	170
6.2.3 Numerical Solution of Linear, Constant Coefficient Differential Equations with Periodic Boundary Conditions	172
6.3 Matrix Operator for Fourier Spectral Numerical Differentiation	175
6.4 Discrete Chebyshev Transform and Applications	178
6.4.1 Numerical Differentiation Using Chebyshev Polynomials	182
6.4.2 Quadrature Using Chebyshev Polynomials	185
6.4.3 Matrix Form of Chebyshev Collocation Derivative	186
<i>Exercises</i>	190
<i>Further Reading</i>	193
A A REVIEW OF LINEAR ALGEBRA	195
A.1 Vectors, Matrices and Elementary Operations	195
A.2 System of Linear Algebraic Equations	198
A.2.1 Effects of Round-off Error	198
A.3 Operations Counts	199
A.4 Eigenvalues and Eigenvectors	200
<i>Index</i>	203