

Contents

	<i>Preface</i>	<i>page ix</i>
1	Introduction to Finite Difference Methods	1
	1.1 A Few Historical Notes	1
	1.2 Finite Difference Formulas	1
	1.3 Errors When Applying FD Formulas	10
	1.4 The Runge Phenomenon	12
2	Brief Summary of Pseudospectral Methods	17
	2.1 Some PS Observations on Equispaced Nodes	18
	2.2 Gibbs Phenomenon	21
	2.3 Some Possible Concerns about Equispaced PS Methods	24
3	FD Approximations for Ordinary Differential Equations	26
	3.1 ODE Initial Value Problems (IVP)	26
	3.2 Some Key Concepts Related to Convergence	36
	3.3 ODE Boundary Value Problems (BVP)	42
4	Grid-based FD Approximations for Partial Differential Equations	49
	4.1 Time-Dependent PDEs	50
	4.2 Some Considerations When Approximating Convection-Type PDEs	61
	4.3 Time-Independent PDEs	71
	4.4 Irregularly Shaped Boundaries	83
	4.5 Infinite Domains	84
5	Mesh-Free FD Approximations	85
	5.1 Difficulty with Taylor Expansion-Based FD on Scattered Nodes	86
	5.2 Moving Least Squares	87

vi	<i>Contents</i>	
	5.3 Global RBFs	89
	5.4 RBF-Generated Finite Differences	100
6	FD in the Complex Plane	112
	6.1 Analytic Functions	113
	6.2 Introductory Comments on Differentiation in the Complex Plane	113
	6.3 FD Stencils in the Complex Plane for Analytic Functions	116
	6.4 Connections between Analytic Functions and Laplace's Equation in 2-D	122
7	FD-based Methods for Quadrature and Infinite Sums	124
	7.1 The Trapezoidal Rule and the Newton–Cotes Formulas	124
	7.2 The Euler–Maclaurin Formulas	125
	7.3 Gregory's Method	127
	7.4 FD-based Approximation of Infinite Sums When the Integral Is Available	130
	7.5 Euler–Maclaurin for Evaluating Integrals Using Centered FD in the Complex Plane	133
	7.6 Evaluating Alternating Sums with Terms of Decreasing Magnitude	137
	7.7 Some Notes on Orders of Convergence	139
8	Fractional-Order Derivatives	141
	8.1 Riemann–Liouville and Caputo Derivatives	142
	8.2 Introductory Comments on Some Approximation Methods	144
	8.3 Gregory-based Approximations on an Equispaced Grid along the Real Axis	144
	8.4 Fractional Derivative Approximations for an Analytic Function Given on a Grid in the Complex Plane	149
	8.5 Fractional Laplace Operator	150
Appendix A	Polynomial Interpolation	155
	A.1 Lagrange's Interpolation Formula	155
	A.2 Some Alternative Polynomial Interpolation Approaches	156
	A.3 Polynomial Interpolation Error	157
Appendix B	Splines	159
	B.1 Introduction	159
	B.2 Some Spline Features	160
	B.3 Generalizations to Multiple Dimensions	165

Appendix C	Fourier Transforms, Fourier Series, and the FFT	
	Algorithm	167
C.1	Fourier Transform (FT)	167
C.2	Fourier Series (FS)	168
C.3	Discrete Fourier Transform (DFT)	169
C.4	Fast Fourier Transform (FFT)	177
Appendix D	Lagrange Multipliers	181
D.1	Unconstrained Case	181
D.2	Constrained Case: The Lagrange Multiplier Procedure	181
D.3	Application of Lagrange Multipliers to Constrained Linear Systems	183
Appendix E	Extrapolation Methods	185
E.1	Richardson Extrapolation	185
E.2	Aitken Extrapolation	187
E.3	Taylor to Padé Conversion	189
Appendix F	Trade-offs between Accuracy Orders and Other Approximation Features	194
F.1	Trade-off between Accuracy Order and Wave Number Range	194
F.2	Enhanced Gregory Quadrature	195
F.3	RBF–FD at Boundaries	199
F.4	Parallel-in-Time ODE Solver for Wave Equations	200
Appendix G	Node Sets for FD and RBF-FD-based PDE Discretizations	204
G.1	Grids	204
G.2	Mesh-Free Nodes	206
	<i>References</i>	211
	<i>Index</i>	230