

CONTENTS

PART I ORDINARY EQUATIONS

1 INTRODUCTION

1	Differential equations	4
2	Solution of a differential equation. Arbitrary constants. Arbitrary functions.	6
3	Solutions: explicit, implicit, numerical	10
4	Need for numerical solution.	14
5	Preliminary investigation of the solution.	15

2 ELEMENTARY NUMERICAL SOLUTION

6	Point-slope formula. Method I.	19
7	Error of Method I.	21
8	Trapezoidal formula. Method II.	24
9	The convergence factor.	26
10	Check column. Practical estimation of truncation error.	27
11	Error of Method II	29

3 ANALYTICAL FOUNDATIONS

12	Formal solution by Taylor's series.	31
13	Radius of convergence.	32
14	Analytic continuation. Method III.	34
15	Successive substitutions	37
16	Convergence of successive substitutions	39
17	Numerical integration	42
18	Successive substitutions. Method IV	44
19	Formulas in terms of ordinates	47
20	Formulas in terms of backward differences	49
21	Formulas in terms of central differences	51

4 METHODS BASED ON NUMERICAL INTEGRATION

22	Forward integration. Method V	53
23	Variants of Method V	55
24	Discussion of Method V	57
25	Successive integrations. Method VI.	58
26	Variants of Method VI.	60
27	Use of differences at the start.	61
28	Forward and successive integrations. Method VII	64
29	Analysis of the error.	66
30	Method VII, five-point formulas	70

5 METHODS OF RUNGE-KUTTA. METHODS BASED ON HIGHER DERIVATIVES

31	Kutta's fourth-order method. Method VIII	72
32	Fifth-order methods.	73

CONTENTS

33	Comparison of Method VIII with Method VII	74
34	Methods based on higher derivatives	75
35	Method IX. Formulas with first and second derivatives	76
36	Variations of Method IX.	78

6 SYSTEMS OF EQUATIONS. HIGHER-ORDER EQUATIONS

37	A system of first-order equations	80
38	Equations of second or higher order	82
39	Special equations of second order. Method X	83
40	Method of summation	86
41	Method XI.	88
42	Linear equations of second order. Method XII.	90
43	Linear equations of second order. Method IX	93
44	Linear equations. Method XIII	93

7 TWO-POINT BOUNDARY CONDITIONS

45	The two-end-point problem	99
46	Linear equations	100
47	Non-linear equations. Trial and error	102
48	Successive substitutions	106
49	Method of differential variations	109
50	The Ritz method	112
51	Galerkin's method	114

PART II PARTIAL EQUATIONS**8 EXPLICIT METHODS. PARABOLIC AND HYPERBOLIC EQUATIONS**

52	The parabolic differential equation $U_t = c^2 U_{xx}$	119
53	Analysis of the error	120
54	The truncation error	121
55	Numerical example of parabolic equation	122
56	The hyperbolic equation $U_{tt} = a^2 U_{xx}$	124
57	Example of the hyperbolic equation	125
58	General boundary conditions	125
59	The point pattern	127
60	Variable coefficients	129
61	Non-linear equation	130
62	The Laplacian operator $\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$	130
63	The equation $U_t = c^2 \nabla^2 U$	137
64	The equation $U_{tt} = c^2 \nabla^2 U$	143
65	Curved boundaries	147

9 LINEAR EQUATIONS AND MATRICES

66	Linear equations	156
67	Latent roots and vectors	161
68	Real symmetric matrices	164
69	Extremal properties of latent roots	167

CONTENTS

xi

70	Methods of successive approximation	170
71	Methods changing one component at a time	172
72	Group changes	173
73	Relaxation	174
74	A gradient method	175
75	Iteration	177
76	Iteration with $w = A'r$	179
77	Solution in terms of iterates	182
78	The correction matrix $C = F(A)$	185
79	Accelerating convergence	188
80	Determination of latent roots	189
81	Method of iteration and elimination. Real symmetric matrix	193
82	Use of orthogonality	196
83	Gradient method	198

10 IMPLICIT METHODS. ELLIPTIC EQUATIONS

84	Laplace's equation	200
85	The matrix H	203
86	Solution of $Hu = b$	207
87	The first approximation	211
88	The matrix K	211
89	Further refinement	215
90	Analysis of errors	216
91	Removal of singularities on the boundary	221
92	Area of infection	222
93	Poisson's equation	224
94	The biharmonic equation	225

11 CHARACTERISTIC NUMBERS

95	Formulation of the problem	228
96	Derivation of the characteristic equation	231
97	Case of two dimensions	237
98	Calculation of the latent roots of M	240
99	Use of the operator K	242
100	Characteristic numbers for curved boundaries	244

APPENDIXES

A	Round-off errors	249
B	Large-scale computing machines	250
C	The Monte Carlo method	253
	Bibliography	257
	Index	271