Contents

FO	REW	'ARD	11
PR	EFA	CE	13
1	FU	N, FRUSTRATIONS, AND TRICKS OF THE	
	TRA	ADE	15
	1.1	Aims—numerical methods v. analytic solutions, rough sums, speculative costing.	15
	1.2		13
		supercomputers, etc.—their scope.	16
	1.3		
		which when available will create their own demand.	17
	1.4	Little Sums—necessary checks; care, needed—checks on	
		rough sums.	18
	1.5	Numerical Methods—the need for this discipline.	19
2	TH	E TAYLOR SERIES, ETC.	21
	2.1	Overview—the car going up a hill, as an analogy.	21
	2.2	The Pocket Version: Several Variables—the	
		exponential operator.	24
	2.3	Approximate Termination—the mean slope rule	
		generalised.	25
	2.4	55	
		derivatives.	27
		Taylor's Theorem—a proof, assisted by diagrams.	31
	2.6		2.4
		not be feasible, without exceptionally high precision.	34

3	RO	UNDOFF, ETC.—ADVENTURES WITH Pi	36
	3.1	Ordinary Roundoff—troublesome cases.	36
	3.2	Super Roundoff—(exponential roundoff) also an	
		intermediate case.	37
	3.3	Fractional Approximations—an application of continued	
		fractions.	39
	3.4	Slowly Converging Series—accelerated convergence, by	
		Euler's formula: other applications of calculus of finite	
		differences.	40
	3.5	Computing Practice—programming for rapid execution.	43
	3.6	High Accuracy Calculations—using vectors of integers to	
		represent high precision decimals.	44
4	INT	RODUCTION TO GRAPHICS	45
	4.1	Engineers and Pictures—a continuing love affair.	45
	4.2	Perspective—by vector geometry, in three simple stages.	46
	4.3	Drawing Graphs: the Hard Work Approach—solving	
		equations for the polynomial coefficients.	48
	4.4	A Clever Trick—Lagrange interpolation.	49
	4.5	A Fortran Program—and general comments on	
		programming etiquette.	51
	4.6	The Program Misbehaves—at and beyond the range of	
		given points.	53
5	SCA	ATTERED POINTS, AND 'BEST'	
	AP	PROXIMATIONS	55
	5.1	The 'Best' Straight Lines—by least squares x on y, or y	
		on x ?	55
	5.2	Optimum Curves, Scattered Points—with matrix notation.	57
	5.3	Approximating a Function—by least squares, using	
		integrals.	60
	5.4	General Advice—don't fit a complicated function.	61
6	NU	MERICAL INTEGRATION AND RAMIFICATIONS	64
	6.1	Success at Last—it is far more useful than analytic	
		integration.	64
	6.2	Very Basic Ideas—mid-ordinate and trapezoidal rules.	64
	6.3	Further Simple Rules—Simpson and 7-32-12-32-7 rules.	66
	6.4	Gauss' Super-Rules—3-point rule with comparative trials.	67
	6.5	Deriving Integration Rules—weighting factors and Gauss	
		sampling points.	68
	6.6	Romberg Integration—orders of convergence,	
		Richardson extrapolation.	71
	6.7	Euler-Maclaurin—use with bell curves.	75
	6.8	Multiple Integration—applying the rules with more than	
		one variable.	77

		Contents	7
7	MA	GIC POINTS ON A CURVE	82
	7.1	Errors Again—reconsider the accuracy of Lagrange	
	7.2	interpolation. The Cause Points as Representative Points in general	82
	1.2	The Gauss Points as Representative Points—in general, these are good measuring points, etc.	83
	7.3	Chebychev's Oscillating Polynomials—recurrence	03
		relations, etc.	84
	7.4	Minimax Fitting of Functions—using the zeros of the	0.6
	7.5	Chebychev polynomials.	86
	1.5	Minimax and Least Squares—comparing spacing of Gauss points and Chebychev roots.	87
		Guass points and energency roots.	07
8		FERENTIAL EQUATIONS	89
	8.1	The Way to the Stars?—the uses of differential equations solved numerically.	89
	8.2	A Crude Number-Crunching Solution—transient	69
	0.2	temperatures in a uniform bar.	90
	8.3	Numerical Instability—including crude theory for the	
		bar.	95
	8.4	Thermal Conduction, Uniform Plate—as with the bar.	95
	8.5 8.6	Heun—procedure with one variable. Heun, Several Variables—disappointing.	96 97
	8.7	Runge-Kutta Fourth Order—several variables, excellent	91
	0.,	algorithm.	98
	8.8	You in Industry—black boxes probably make deep study	
		of algorithms pointless.	99
9	EQI	UATIONS	102
	9.1	Ten Ways to Perdition—an exceptionally difficult	
	9.2	solution.	102
	9.2	Roundoff—its indirect effect on the accuracy of roots. The Secant Method—invaluable for hand calculations.	103 104
	9.4	Iteration—sometimes remarkably effective.	104
	9.5	Accelerated Iteration—Aitken's formula and variants.	105
	9.6	Several Variables—by direct iteration, in certain areas.	105
	9.7	The Tangent Method: Newton-Raphson—not first	
		choice, for hand calculation.	106
10		TRICES	112
	10.1	$\boldsymbol{\mathcal{U}}$	112
	10.2	The Gauss-Jordan Solution—to show the uses of matrix multiplication.	113

10.3 Gauss Reduction and Back Substitution—the method

115

generally used.

Contents

	10.4	Into Battle: Roundoff—example of ill-conditioned	
		equations.	117
	10.5	Matrix Terminology—matrix literacy.	118
	10.6	Inverting an Unsymmetrical Matrix; Choosing	
		Pivots—by part inversion, the usual method.	118
	10.7	More Matrix Definitions—properties of inverse	
		matrices, etc.	120
	10.8	Symmetric Part-Inversion—to halve cost in arithmetic	
		and storage.	120
	10.9	Triple Matrix Products by Part-Reduction—a useful but	
		little known technique.	121
	10.10	The Choleski 'Square Root': More Wisdom—including	_
		a comparison of techniques.	122
		•	
11	EIGE	NVALUES	126
	11.1	Engineers and Eigenvalues—not PhD material.	126
	11.2	What Everybody Should Know—a simple example with	
		comments.	126
	11.3	More General Knowledge—properties rather definitions.	128
	11.4	Two-Matrix Eigenvalues—a simple example with	
		comments.	129
	11.5	Preliminary Meanings—numerical instability, central	
		quadrics, natural frequencies.	130
	11.6	Another Meaning: Quadratic Forms and Energies—	
		direct formulation via energy.	134
	11.7	Positive Definiteness and Rayleigh's Quotient—including	
		useful properties.	135
	11.8	Zeros of Quadratic Forms—how to distinguish elliptic,	
		parabolic and hyperbolic forms.	137
	11.9	Calculating Eigenvectors: Power Method—and smaller	
		eigenvalues by Hotelling.	138
12	PART	TIAL DIFFERENTIAL EQUATIONS	144
	12.1	Scope—basic to most physical processes.	144
	12.2	Longitudinal Waves in a Bar-how to derive the	
		equation.	145
	12.3	Sound Waves in Air—introducing the Laplacian	
		operator ∇ .	146
	12.4	Wave Equations in General—analytic solution for free	
		waves in a bar.	147
	12.5	Hyperbolic, Parabolic and Elliptic Equations—second	
		order equations, type depends on eigenvalues.	148
	12.6	General Discussion—hyperbolic equations describe	
		waves.	150
	12.7	Tubes of Flow—describe many elliptic solutions.	152

Contents	9

	12.8	Finite Difference Methods—application to a steady state	152
	12.0	thermal conduction problem.	132
	12.9	Relaxation (Gauss-Seidel Iteration)—to solve the same sort of equation.	154
13	SPLI	NES AND FINITE ELEMENTS	158
	13.1	Whither Finite Elements?—much used, cubic splines	
		also are popular.	158
	13.2	Shape Functions—as in Lagrange interpolation.	159
	13.3	Element Stiffness Matrices—Hessian of quantity to be	
		minimised.	160
	13.4	Finite Elements: Assembly of Equations—is equivalent	4.60
		to summing quantities over elements.	162
	13.5	Experience, and Quintic Splines—cubics are not	1.62
		accurate enough to do the idea justice.	163
AP.	PEND	OIX	167
C	COMP	UTER PROGRAMS	168
	PER	SPE (for perspective views, Ch. 4)	170
	LAG	RAN (for Lagrange interpolation, Ch. 4)	178
	LEA	SQ (for least squares fitting to random points, Ch. 5)	182
	CUR	FIT (for least squares fitting of a curve, Ch. 5)	189
	SUB	ROUTINE: GAUSS (for Gaussian elimination used	
		and described in Chapter 10)	194
	THE	RM (step-by-step (time marching) thermal conduction,	
	Ch. 8		196
		ROUTINE: CHECK (Fourier solution to thermal	
		uction, Ch. 8)	199
		(N) (time marching with Heun's method, Ch. 8)	205
		IGE (time marching with Runge Kutta, 4th order, Ch. 8)	207
		IN (inversion of a positive definite matrix, Ch. 10)	209
		(calculate eigenvalues, Ch. 11)	212
		AX (relaxation and overrelaxation, Ch. 12)	216
		NE (cubic splines, Ch. 13)	219
		FIC (a library of graphics commands to improve program ability)	232
AN	SWEI	RS TO PROBLEMS	239
INI	DEX		245