

NEW!

Discover the main ideas of numerical analysis

A Theoretical Introduction to Numerical Analysis

FEATURES

- Discusses three common numerical areas: interpolation and quadratures, linear and nonlinear solvers, and finite differences
- Explains the most fundamental and universal concepts, including error, efficiency, complexity, stability, and convergence
- Addresses advanced topics, such as intrinsic accuracy limits, saturation of numerical methods by smoothness, and the method of difference potentials
- Provides rigorous proofs for all important mathematical results
- Includes numerous examples and exercises to illustrate key theoretical ideas and to enable independent study

Victor S. Ryaben'kii

Russian Academy of Sciences,
Moscow, Russia

Semyon V. Tsynkov

North Carolina State University,
Raleigh, USA

"It is an excellent book, having a wide spectrum of classical and advanced topics. The book has all the advantages of the Russian viewpoint as well as the Western one."

—David Gottlieb, Brown University,
Providence, Rhode Island, USA

CONTENTS

PREFACE

ACKNOWLEDGMENTS

INTRODUCTION

Discretization
Conditioning
Error
On Methods of Computation

INTERPOLATION OF FUNCTIONS. QUADRATURES ALGEBRAIC INTERPOLATION

Existence and Uniqueness of Interpolating Polynomial
Classical Piecewise Polynomial Interpolation
Smooth Piecewise Polynomial Interpolation (Splines)
Interpolation of Functions of Two Variables

TRIGONOMETRIC INTERPOLATION

Interpolation of Periodic Functions
Interpolation of Functions on an Interval. Relation between Algebraic and Trigonometric Interpolation

COMPUTATION OF DEFINITE INTEGRALS. QUADRATURES

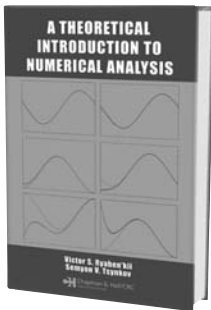
Trapezoidal Rule, Simpson's Formula, and the Like
Quadrature Formulae with No Saturation. Gaussian Quadratures
Improper Integrals. Combination of Numerical and Analytical Methods
Multiple Integrals

SYSTEMS OF SCALAR EQUATIONS

SYSTEMS OF LINEAR ALGEBRAIC EQUATIONS: DIRECT METHODS

Different Forms of Consistent Linear Systems
Linear Spaces, Norms, and Operators

The only balanced combination available of three common numerical concepts



A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis, illustrating these concepts using numerical methods from real analysis, linear algebra, and differential equations. The book focuses on how to efficiently represent mathematical models for computer-based study.

An accessible yet rigorous mathematical introduction, this book provides a pedagogical account of the fundamentals of numerical analysis. The authors thoroughly explain basic concepts, such as

discretization, error, efficiency, complexity, numerical stability, consistency, and convergence. The text also addresses more complex topics like intrinsic error limits and the effect of smoothness on the accuracy of approximation in the context of Chebyshev interpolation, Gaussian quadratures, and spectral methods for differential equations. Another advanced subject discussed, the method of difference potentials, employs discrete analogues of Calderon's potentials and boundary projection operators. The authors often delineate various techniques through exercises that require further theoretical study or computer implementation.

By lucidly presenting the central mathematical concepts of numerical methods, **A Theoretical Introduction to Numerical Analysis** provides a foundational link to more specialized computational work in fluid dynamics, acoustics, and electromagnetism.

Catalog no. C6072, January 2007, 552 pp.
ISBN: 978-1-58488-607-5, \$79.95 / £39.99

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CRC Press
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CONTINUATION OF CONTENTS

Conditioning of Linear Systems
 Gaussian Elimination and Its Tri-Diagonal Version
 Minimization of Quadratic Functions and Its Relation to Linear Systems
 The Method of Conjugate Gradients
 Finite Fourier Series

ITERATIVE METHODS FOR SOLVING LINEAR SYSTEMS

Richardson Iterations and the Like
 Chebyshev Iterations and Conjugate Gradients
 Krylov Subspace Iterations
 Multigrid Iterations

OVERDETERMINED LINEAR SYSTEMS. THE METHOD OF LEAST SQUARES

Examples of Problems that Result in Overdetermined Systems
 Weak Solutions of Full Rank Systems. QR Factorization
 Rank Deficient Systems. Singular Value Decomposition

NUMERICAL SOLUTION OF NONLINEAR EQUATIONS AND SYSTEMS

Commonly Used Methods of Rootfinding
 Fixed Point Iterations
 Newton's Method

THE METHOD OF FINITE DIFFERENCES FOR THE NUMERICAL SOLUTION OF DIFFERENTIAL EQUATIONS

NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS
 Examples of Finite-Difference Schemes.
 Convergence
 Approximation of Continuous Problem by a Difference Scheme. Consistency
 Stability of Finite-Difference Schemes
 The Runge-Kutta Methods
 Solution of Boundary Value Problems
 Saturation of Finite-Difference Methods by Smoothness
 The Notion of Spectral Methods

FINITE-DIFFERENCE SCHEMES FOR PARTIAL DIFFERENTIAL EQUATIONS

Key Definitions and Illustrating Examples
 Construction of Consistent Difference Schemes
 Spectral Stability Criterion for Finite-Difference Cauchy Problems
 Stability for Problems with Variable Coefficients
 Stability for Initial Boundary Value Problems
 Maximum Principle for the Heat Equation

DISCONTINUOUS SOLUTIONS AND METHODS OF THEIR COMPUTATION

Differential Form of an Integral
 Conservation Law
 Construction of Difference Schemes

DISCRETE METHODS FOR ELLIPTIC PROBLEMS

A Simple Finite-Difference Scheme. The Maximum Principle
 The Notion of Finite Elements. Ritz and Galerkin Approximations

THE METHODS OF BOUNDARY EQUATIONS FOR THE NUMERICAL SOLUTION OF BOUNDARY VALUE PROBLEMS

BOUNDARY INTEGRAL EQUATIONS AND THE METHOD OF BOUNDARY ELEMENTS

Reduction of Boundary Value Problems to Integral Equations
 Discretization of Integral Equations and Boundary Elements
 The Range of Applicability for Boundary Elements

BOUNDARY EQUATIONS WITH PROJECTIONS AND THE METHOD OF DIFFERENCE POTENTIALS

Formulation of Model Problems
 Difference Potentials
 Solution of Model Problems

GENERAL REMARKS BIBLIOGRAPHY COMMENTS LIST OF FIGURES

REFERENCED BOOKS REFERENCED JOURNAL ARTICLES INDEX

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