
Contents

Preface *vii*

1 Preliminaries *1*

- 1.1 Review of Calculus *2*
- 1.2 Binary Numbers *13*
- 1.3 Error Analysis *24*

2 Solution of Nonlinear Equations $f(x) = 0$ *40*

- 2.1 Iteration for Solving $x = g(x)$ *41*
- 2.2 Bracketing Methods for Locating a Root *51*
- 2.3 Initial Approximation and Convergence Criteria *62*
- 2.4 Newton-Raphson and Secant Methods *70*
- 2.5 Aitken's Process and Steffensen's and
Muller's Methods (Optional) *90*

3 Solution of Linear Systems $AX = B$ *101*

- 3.1 Introduction to Vectors and Matrices *101*
- 3.2 Properties of Vectors and Matrices *109*
- 3.3 Upper-Triangular Linear Systems *120*

3.4	Gaussian Elimination and Pivoting	125
3.5	Triangular Factorization	141
3.6	Iterative Methods for Linear Systems	156
3.7	Iteration for Nonlinear Systems: Seidel and Newton's Methods (Optional)	167
 Interpolation and Polynomial Approximation 186		
4.1	Taylor Series and Calculation of Functions	187
4.2	Introduction to Interpolation	199
4.3	Lagrange Approximation	206
4.4	Newton Polynomials	220
4.5	Chebyshev Polynomials (Optional)	230
4.6	Padé Approximations	242
 Curve Fitting 252		
5.1	Least-Squares Line	253
5.2	Methods of Curve Fitting	263
5.3	Interpolation by Spline Functions	279
5.4	Fourier Series and Trigonometric Polynomials	297
5.5	Bézier Curves	310
 Numerical Differentiation 320		
6.1	Approximating the Derivative	321
6.2	Numerical Differentiation Formulas	339
 Numerical Integration 352		
7.1	Introduction to Quadrature	353
7.2	Composite Trapezoidal and Simpson's Rule	364
7.3	Recursive Rules and Romberg Integration	378
7.4	Adaptive Quadrature	392
7.5	Gauss-Legendre Integration (Optional)	399

8	Numerical Optimization	409
8.1	Minimization of a Function of One Variable	410
8.2	Nelder-Mead and Powell's Methods	431
8.3	Gradient and Newton's Methods	446
 9	 Solution of Differential Equations	 458
9.1	Introduction to Differential Equations	459
9.2	Euler's Method	465
9.3	Heun's Method	475
9.4	Taylor Series Method	482
9.5	Runge-Kutta Methods	489
9.6	Predictor-Corrector Methods	505
9.7	Systems of Differential Equations	518
9.8	Boundary Value Problems	528
9.9	Finite-Difference Method	536
 10	 Solution of Partial Differential Equations	 544
10.1	Hyperbolic Equations	546
10.2	Parabolic Equations	556
10.3	Elliptic Equations	568
 11	 Eigenvalues and Eigenvectors	 585
11.1	Homogeneous Systems: Eigenvalue Problem	586
11.2	Power Method	598
11.3	Jacobi's Method	611
11.4	Eigenvalues of Symmetric Matrices	624
 Appendix: Introduction to MATLAB		 638
 Answers to Selected Exercises		 646
 Index		 673