## **Contents**

	PREF	ACE olde of the Method GOUSTIMINIM Bents Transcond	
1	INTRO	ODUCTION TO NUMERICAL METHODS	
	1.1	Importance of Numerical Methods in Engineering	
	1.2	Computers amangong noting	
	1.3	Computer Programming Languages	
	1.4	Data Representation another Owelve M	
	1.5	Programming Structure	
	1.6	Errors	
	1.7	Numerical Methods Considered	
	1.8	Software for Numerical Analysis	
	1.9	Use of Software Packages	
	1.10	Computer Programs	
	14	References and Bibliography	
		Review Questions	
		Problems	
2	SOLU	TION OF NONLINEAR EQUATIONS	
	2.1		
	2.1	Introduction  Causs—Jordan Elimination Procedure  Causs—Jordan Elimination	
	2.3	Engineering Applications  Incremental Search Mathed	
		Incremental Search Method	
	2.4	Bisection Method	
	2.5	Newton-Raphson Method	
	2.6	Secant Method	
	2.7	Regula Falsi Method	

vii

viii Contents

	2.8	Fixed Point Iteration or Successive Substitution Method		75
	2.9	Determination of Multiple Roots		77
	2.10	Bairstow's Method		79
	2.11	Muller's Method		84
	2.12	Newton-Raphson Method for Simultaneous Nonlinear E	quations	88
	2.13	Unconstrained Minimization		92
	2.14	Convergence of Methods		93
	2.15	Choice of the Method		97
	2.16	Use of Software Packages		98
	2.17	Computer Programs		107
		References and Bibliography		113
		Review Questions		115
		Problems		119
3	SOLUT	TION OF SIMULTANEOUS LINEAR ALGEBRAIC EQUATIO	NS	141
	3.1	Introduction		142
	3.2	Engineering Applications		143
	3.3	Vector and Matrix Norms		149
	3.4	Basic Concepts of Solution		152
	3.5	Linearly Independent Equations		152
	3.6	Ill-Conditioned Equations		153
	3.7	Graphical Interpretation of the Solution		157
	3.8	Solution Using Cramer's Rule		159
	3.9	Gauss Elimination Method		162
	3.10	Gauss-Jordan Elimination Procedure		169
	3.11	LU Decomposition Method		172
	3.12	Jacobi Iteration Method		182
	3.13	Gauss-Seidel Iteration Method		185
	3.14	Relaxation Methods		187
	3.15	Simultaneous Linear Equations with Complex Coefficients and Constants		188

Contents	
Contents	

	3.16	Matrix Inversion		191
	3.17	Equations with Special Form of Coefficient Matrix		193
	3.18	Overdetermined, Underdetermined, and Homogeneou Equations	S	200
	3.19	Comparative Efficiencies of Various Methods and Recommendations		209
	3.20	Choice of the Method		214
	3.21	Use of Software Packages		214
	3.22	Computer Programs		223
		References and Bibliography		226
		Review Questions		228
		Problems Problems Problems		233
4	SOLU	TION OF MATRIX EIGENVALUE PROBLEM		270
	4.1	Introduction		270
	4.2	Engineering Applications		274
	4.3	Conversion of General Eigenvalue Problem to Standar	d Form	280
	4.4	Methods of Solving Eigenvalue Problems		285
	4.5	Solution of the Characteristic Polynomial Equation		286
	4.6	Jacobi Method		291
	4.7	Given's Method		297
	4.8	Householder's Method		301
	4.9	Eigenvalues of a Tridiagonal Matrix		310
	4.10	Eigenvectors of a Tridiagonal Matrix		313
	4.11	Power Method		315
	4.12	Choice of Method		324
	4.13	Use of Software Packages		324
	4.14	Computer Programs		333
		References and Bibliography bodist to estate		337
		Review Questions		338
		Problems Separation of Telegraphy Problems		341

X		
~		

Contents

5	CUR	VE FITTING AND INTERPOLATION		364
	5.1	Introduction		364
	5.2	Engineering Applications		366
	5.3	Collocation-Polynomial Fit		368
	5.4	Interpolation		370
	5.5	Lagrange Interpolation Formula		370
	5.6	Newton's Divided-Difference Interpolating Polynomia	als	373
	5.7	Interpolation Using Chebyshev Polynomials		383
	5.8	Interpolation Using Splines		387
	5.9	Least-Squares Regression		399
	5.10	Curve Fitting with Multiple Variables		410
	5.11	Choice of Method		412
	5.12	Use of Software Packages		414
	5.13	Computer Programs		434
		References and Bibliography		436
		Review Questions		437
		Problems		441
6	STAT	TISTICAL METHODS		452
·	33	Linearly Independent Equations bodisM idoost		432
	6.1	Introduction		452
	6.2	Engineering Applications		452
	6.3	Basic Definitions		454
	6.4	Histogram and Probability Density Function		455
	6.5	Statistical Characteristics		460
	6.6	Normal Distribution		464
	6.7	Statistical Tests		468
	6.8	Chi-Square Test for Distribution		474
	6.9	Choice of Method		476
	6.10	Use of Software Packages		477
	6.11	Computer Programs		483

xi
*

	References and Bibliography	
	Review Questions	
	Problems amamod Isnoiznemid-sendT	
NI IN	FRICAL DIFFERENTIATION	
	Use of Software Packages	
7.1	Computer Programs	
7.2	Engineering Applications	
7.3	Definition of the Derivative	
7.4	Basic Finite-Difference Approximations	
7.5	Using Taylor's Series Expansions	
7.6	Using Difference Operators	
7.7	Approximation of Derivatives Using Difference Opera	ators
7.8	Using Differentiation of Interpolating Polynomials	
7.9	Finite-Difference Approximations for Partial Derivative	ves
7.10	Choice of Method	
7.11	Use of Software Packages	
7.12	Computer Programs	
	References and Bibliography	
	Review Questions	
	Problems about a problem and a problem a probl	
NUM	ERICAL INTEGRATION	
81	Introduction Should Method Topic Predictor	
	Trichardson's Extrapolation	
	7.1 7.2 7.3 7.4 7.5 7.6 7.7 7.8 7.9 7.10 7.11 7.12	Review Questions Problems  NUMERICAL DIFFERENTIATION  7.1 Introduction 7.2 Engineering Applications 7.3 Definition of the Derivative 7.4 Basic Finite-Difference Approximations 7.5 Using Taylor's Series Expansions 7.6 Using Difference Operators 7.7 Approximation of Derivatives Using Difference Operators 7.8 Using Difference Approximations for Partial Derivative 7.10 Choice of Method 7.11 Use of Software Packages 7.12 Computer Programs References and Bibliography Review Questions Problems  NUMERICAL INTEGRATION  8.1 Introduction 8.2 Engineering Applications 8.3 Newton-Cotes Formulas 8.4 Simpson's Rule 8.5 General Newton-Cotes Formulas 8.6 Richardson's Extrapolation 8.7 Romberg Integration 8.8 Gauss Quadrature

xii	Contents
-----	----------

	8.10	Numerical Integration of Improper Integrals	598
	8.11	Numerical Integration in Two- and Three-Dimensional Domains	602
	8.12	Choice of Method	605
	8.13	Use of Software Packages	605
	8.14	Computer Programs	610
		References and Bibliography	614
		Review Questions	615
		Problems	618
9	ORDIN PROBI	NARY DIFFERENTIAL EQUATIONS: INITIAL-VALUE LEMS	631
	9.1	Introduction	631
	9.2	Engineering Applications	633
	9.3	Simultaneous Differential Equations	636
	9.4	Solution Concept	638
	9.5	Euler's Method	639
	9.6	Improvements and Modifications of Euler's Method	647
	9.7	Runge-Kutta Methods	654
	9.8	Multistep Methods	665
	9.9	Adams Methods	665
	9.10	Predictor-Corrector Methods	672
	9.11	Simultaneous Differential Equations	683
	9.12	Stiff Equations	684
	9.13	Choice of Method	686
	9.14	Use of Software Packages	687
	9.15	Computer Programs	699
		References and Bibliography	703
		Review Questions	705
		Problems I was a support of the modern and the support of the supp	711

Contents	xiii
Contents	AIII

10		NARY DIFFERENTIAL EQUATIONS: IDARY-VALUE PROBLEMS		7.
	10.1	Introduction Packages another Owner of the Packages and P		7
	10.2	Engineering Applications		7
	10.3	Shooting Methods MOTTAXIN		7
	10.4	Generalization to n Equations		7
	10.5	Finite-Difference Methods		7
	10.6	Solution of Nonlinear Boundary-Value Problems		7
	10.7	Solution of Eigenvalue Problems		7
	10.8	Choice of Method		7
	10.9	Use of Software Packages		7
	10.10	Computer Programs bodisMxslgmi2		7
		References and Bibliography		7
		Review Questions		7
		Problems		7
11	DART	IAL DIFFERENTIAL EQUATIONS		7
,,	rann	Choice of Method		/
	11.1	Use of Software Packages noisubortnI		7
	11.2	Engineering Applications		7
	11.3	Initial and Boundary Conditions		7
	11.4	Elliptic Partial Differential Equations		8
	11.5	Parabolic Partial Differential Equations		8
	11.6	Crank-Nicholson Method		8
	11.7	Method of Lines		8
	11.8	Two-Dimensional Parabolic Problems		8
	11.9	Hyperbolic Partial Differential Equations		8
	11.10	Method of Characteristics		8
	11.11	Finite-Difference Formulas in Polar Coordinate System	13.4 n	8
	11.12	Choice of Method		8
	11.13	Use of Software Packages		8

xiv	Contents

xiv				Contents
	11.14	Computer Programs		863
		References and Bibliography		868
		Review Questions		870
		Problems Problems		873
	12 OPTIN	MIZATION		885
	N. M.	Generalization to a Equations		610
	12.1	Introduction		885
	12.2	Types of Optimization Problems		889
	12.3	Engineering Applications		890
	12.4	Optimization Methods from Differential Calculus		894
	12.5	Linear-Programming Problem		902
	12.6	Simplex Method		906
	12.7	Search Methods for Nonlinear Optimization		907
	12.8	Optimization of a Function of a Single Variable		908
	12.9	Unconstrained Minimization of a Function of Several	Variable	s 918
	12.10	Constrained Minimization of a Function of Several Va	riables	924
	12.11	Choice of Method		928
	12.12	Use of Software Packages		928
	12.13	Computer Programs		936
		References and Bibliography		944
		Review Questions		945
		Problems		949
	12 EINITE	E-ELEMENT METHOD		958
	13 FINITE	ELEMENT METHOD		330
	13.1	Introduction		958
	13.2	Engineering Applications		959
	13.3	Discretization of the Domain		962
	13.4	Interpolation Functions		965
	13.5	Derivation of Element Characteristic Matrices and Ve	ctors	975
	13.6	Assemblage of Element Characteristic Matrices and V	ectors	981

Contents		XV

	13.7	Solution of System Equations	981
	13.8	Choice of Method	992
	13.9	Use of Software Packages	993
	13.10	Computer Programs	1001
		References and Bibliography	1005
		Review Questions	1006
		Problems	1010
APPENDIX A BASICS OF FORTRAN 90			
APPENDIX B BASICS OF C LANGUAGE			
	APPEN	IDIX C BASICS OF MAPLE	1030
	APPEN	IDIX D BASICS OF MATLAB	1034
APPENDIX E BASICS OF MATHCAD			
APPENDIX F REVIEW OF MATRIX ALGEBRA			1042
APPENDIX G STATISTICAL TABLES			1049
	INDEX	art. Thus, a cookbook-type procedure will not be effective in learning student should solve a problem or an different specialism and as	1053