

Contents

Preface	ix
Preface to the 2nd Edition, Student	xiii
Preface to the 1st Edition	xv
Chapter 1. Nonlinear Equations	1
1. Bisection and Inverse Linear Interpolation	1
2. Newton's Method	11
3. The Fixed Point Theorem	21
4. Quadratic Convergence of Newton's Method	28
5. Modifications of Newton's Method	41
6. Brent's Method	51
7. Effects of Finite Precision Arithmetic	58
8. Polynomial Roots	70
Chapter 2. Linear Systems	81
1. Gaussian Elimination with Partial Pivoting	81
2. The LU Decomposition	93
3. The LU Decomposition with Pivoting	105
4. Newton's Method for Systems	120
5. The Cholesky Decomposition	131
6. Conditioning	143
7. The QR Decomposition and Least Squares	156
8. The QR Decomposition by Triangularization	168
9. The QR Decomposition by Orthogonalization	180
10. The Singular Value Decomposition	192
Chapter 3. Iterative Methods	199
1. Jacobi and Gauss-Seidel Iteration	199
2. Sparsity	211
3. Iterative Refinement	221
4. Preconditioning	227
5. Krylov Space Methods	233
6. Numerical Eigenproblems	246
7. The QR Method of Francis	254

Chapter 4. Polynomial Interpolation	265
1. Lagrange Interpolating Polynomials	265
2. Piecewise Linear Interpolation	280
3. Cubic Splines	292
4. Computation of the Cubic Spline Coefficients	302
5. Rational Function Interpolation	313
6. The Best Approximation Problem	322
Chapter 5. Numerical Integration	333
1. Closed Newton-Cotes Formulas	333
2. Open Newton-Cotes Formulas	348
3. Gaussian Quadrature	361
4. Gauss-Chebyshev Quadrature	373
5. Adaptivity and Automatic Integration	381
6. Automatic Integration with Gauss Rules	392
7. The Trapezoidal Rule with Extrapolation	401
8. Periodizing Transformations	410
Chapter 6. Differential Equations	421
1. Numerical Differentiation	421
2. Euler's Method	431
3. Improved Euler's Method	441
4. Analysis of Explicit One-Step Methods	448
5. Taylor and Runge-Kutta Methods	457
6. Adaptivity and Stiffness	466
7. Multi-step Methods	474
Chapter 7. Nonlinear Optimization	483
1. One-Dimensional Searches	483
2. The Method of Steepest Descent	491
3. Newton Methods for Nonlinear Optimization	500
4. Multiple Random Start Methods	509
5. Direct Search Methods	517
6. The Nelder-Mead Method	525
7. Conjugate Direction Methods	531
8. Hansen's Method	539
Afterword	549
Index	553