Table of Contents

- 1 Background to Numerical Methods
- 1.1 Introduction
- 1.2 Number Systems and Their Conversions
- 1.3 Representation of Negative Numbers
- 1.4 Addition and Subtraction Rules
- 1.5 Binary Multiplication and Division
- 1.6 Fixed-Point Representation
- 1.7 Floating-Point Representation
- 1.8 Actual Computer Number System
- 2 Scope of Mathematical and Numerical Methods
- 2.1 Introduction
- 2.2 Numerical Methods
- 2.3 Mathematical Formula and Numerical Computation
- 2.4 Stability of Numerical Solution
- 2.5 Safe-Guard for Wrong Use of Mathematical Results
- 2.6 Practical Guidelines for Numerical Computation
- 2.7 Remarks
- 3 Errors and Their Propagation
- 3.1 Introduction
- 3.2 Basic Sources of Errors
- 3.3 Errors in Measurement
- 3.4 Absolute, Relative and Percentage Err
- 3.5 Errors in Finite-Precision Representation
- 3.6 Error Propagation
- 3.7 Process Graphs for Propagated Errors
- 3.8 Extended Additions and Multiplications
- 3.9 Error Analysis
- 3.10 Truncation Error
- 3.11 Error Bounds in a Number Approximation
- 4 Programming Tools and Techniques
- 4.1 Introduction
- 4.2 Algorithms
- 4.3 Flowchart
- 4.4 Basic
- 4.5 Fortran
- 4.6 Pascal
- 4.7 C
- 4.8 Matlab
- 4.9 Mathematica
- 4.10 C, Pascal and FORTRAN Constructs
- 4.11 Example
- 14.12 Example 2
- 5 Numerical Solution of One-Dimensional Non-Linear Equations
- 5.1 Introduction

- 5.2 InitialWork and First Approximation
- 5.3 TheMethod of Bisection
- 5.4 Regula Falsi (Method of False Position)
- 5.5 BisectionMethod vs. Regula FalsiMethods
- 5.6 Ridders"Method
- 5.7 General IterativeMethods
- 5.8 Linear IterativeMethod
- 5.9 Aitken"s?-Method
- 5.10 Newton-RaphsonMethod
- 5.11 SecantMethod
- 5.12 KiznerMethod
- 5.13 Brent"sMethod
- 5.14 Polynomial Equations
- 5.15 IterativeMethods for Polynomial Equations
- 5.16 Laguerre''s Method
- 5.17 M"uller"sMethod
- 5.18 Bairstow-HitchcockMethod for Complex Roots
- 5.19 Bernoulli's Method
- 5.20 Graeffe"s Root-SquaringMethod
- 5.21 The Quotient-Difference (QD) Algorithm
- 5.22 Comments and Discussions with Examples
- 5.23 Applications
- 6 Numerical Solution of Linear Equations: Direct Methods
- 6.1 Introduction
- 6.2 Gaussian Elimination and Triangular Systems
- 6.3 Gauss-JordanMethod
- 6.4 Error and Sensitivity Analysis
- 6.5 Iterative RefinementWith Gaussian Elimination
- 6.6 Wilkinson Algorithm
- 6.7 Cholesky Factorization
- 6.8 Complex Systemof Linear Equations
- 7 Numerical Solution for Matrix In
- 7.1 Introduction
- 7.2 Two-ArrayMethod
- 7.3 Gauss-Jordan Two-ArrayMethodWith Pivoting
- 7.4 Inverse in PlaceWithout Pivoting
- 7.5 Inverse in PlaceWith Pivoting
- 7.6 Inverses of TriangularMatrices
- 7.7 Inverses of ComplexMatrices
- 7.8 Iterative Procedure
- 8 Numerical Solution of Linear Systems of Equations: Iterative Methods
- 8.1 Introduction
- 8.2 Nature of IterativeMethods for Linear Equations
- 8.3 Point IterativeMethods
- 8.4 Computational Techniques for Point Iterative Methods
- 8.5 Block IterativeMethods

- 9 Eigenvalues and Eigenvectors
- 9.1 Introduction
- 9.2 The Problem
- 9.3 Power and Inverse PowerMethods
- 9.4 Eigenvalues and Eigenvectors of SymmetricMatrices
- 9.5 Generalized Eigenvalue Problem
- 9.6 Methods for Non-SymmetricMatrices
- 10 Numerical Solution of Systems of Nonlinear Equations
- 10.1 Introduction
- 10.2 Problem
- 10.3 Generalized Linear IterativeMethod
- 10.4 Newton"sMethod
- 10.5 Generalized LinearMethods
- 11 Linear Least Squares Problem
- 11.1 Introduction
- 11.2 Existence of Solution: Normal Equations
- 11.3 Solution of Normal Equations
- 11.4 Orthogonal Triangularization
- 11.5 Solution of Linear Least Squares Problem
- 12 Interpolation and Extrapolation
- 12.1 Introduction
- 12.2 LinearMethod of Interpolation
- 12.3 LagrangianMethod of Interpolation
- 12.4 Iterated Linear Interpolation
- 12.5 Newton's Divided Difference Interpolation
- 12.6 Difference Operators
- 12.7 Equal Interval Finite Difference Methods
- 12.8 Different Finite Difference Interpolation Formulas
- 12.9 Correction of Tabular Values
- 12.10 Inverse Interpolation
- 12.11 Osculating Polynomials
- 12.12 Chebyshev Interpolation
- 12.13 Multi-Dimensional Interpolation
- 12.14 Piecewise Polynomial Interpolation
- 13 Numerical Differentiation
- 13.1 Introduction
- 13.2 Differentiation
- 13.3 Differentiation Formulae for Numerical Computation
- 13.4 Computational Problems
- 13.5 Extrapolation in Derivative Comp