

This unique book provides a comprehensive introduction to computational mathematics, which forms an essential part of contemporary numerical algorithms, scientific computing and optimization. It uses a theorem-free approach with just the right balance between mathematics and numerical algorithms. This edition covers all major topics in computational mathematics with a wide range of carefully selected numerical algorithms, ranging from the root-finding algorithm, numerical integration, numerical methods of partial differential equations, finite element methods, optimization algorithms, stochastic models, nonlinear curve-fitting to data modelling, bio-inspired algorithms and swarm intelligence. This book is especially suitable for both undergraduates and graduates in computational mathematics, numerical algorithms, scientific computing, mathematical programming, artificial intelligence and engineering optimization. Thus, it can be used as a textbook and/or reference book.

This book is the most comprehensive, up-to-date account of the popular numerical methods for solving boundary value problems in ordinary differential equations. It aims at a thorough understanding of the field by giving an in-depth analysis of the numerical methods by using decoupling principles. Numerous exercises and real-world examples are used throughout to demonstrate the methods and the theory. Although first published in 1988, this republication remains the most comprehensive theoretical coverage of the subject matter, not available elsewhere in one volume. Many problems, arising in a wide variety of application areas, give rise to mathematical models which form boundary value problems for ordinary differential equations. These problems rarely have a closed form solution, and computer simulation is typically used to obtain their approximate solution. This book discusses methods to carry out such computer simulations in a robust, efficient, and reliable manner.

This book results from various lectures given in recent years. Early drafts were used for several single semester courses on singular perturbation methods given at Rensselaer, and a more complete version was used for a one year course at the Technische Universitat Wien. Some portions have been used for short lecture series at Universidad Central de Venezuela, West Virginia University, the University of Southern California, the University of California at Davis, East China Normal University, the University of Texas at Arlington, Universita di Padova, and the University of New Hampshire, among other places. As a result, I've obtained lots of valuable feedback from students and listeners, for which I am grateful. This writing continues a pattern. Earlier lectures at Bell Laboratories, at the University of Edinburgh and New York University, and at the Australian National University led to my earlier works (1968, 1974, and 1978). All seem to have been useful for the study of singular perturbations, and I hope the same will be true of this monograph. I've personally learned much from reading and analyzing the works of others, so I would especially encourage readers to treat this book as an introduction to a diverse and exciting literature. The topic coverage selected is personal and reflects my current opinions. An attempt has been made to encourage a consistent method of approaching problems, largely through correcting outer limits in regions of rapid change. Formal proofs of correctness are not emphasized.

Spectral Methods in MATLAB

Steady-State and Time-Dependent Problems

A First Course in the Numerical Analysis of Differential Equations

Singular Perturbation Methods for Ordinary Differential Equations

Numerical Solution of Boundary Value Problems for Ordinary Differential Equations

Extensively revised edition of Computational Methods in Partial Differential Equations. A more general approach has been adopted for the splitting of operators for parabolic and hyperbolic equations to include Richtmyer and Strang type splittings in addition to alternating direction implicit and locally one dimensional methods. A description of the now standard factorization and SOR/ADI iterative techniques for solving elliptic difference equations has been supplemented with an account or preconditioned conjugate gradient methods which are currently gaining in popularity. Prominence is also given to the Galerkin method using different test and trial functions as a means of constructing difference approximations to both elliptic and time dependent problems. The applications of finite difference methods have been revised and contain examples involving the treatment of singularities in elliptic equations, free and moving boundary problems, as well as modern developments in computational fluid dynamics. Emphasis throughout is on clear exposition of the construction and solution of difference equations. Material is reinforced with theoretical results when appropriate.

This book introduces finite difference methods for both ordinary differential equations (ODEs) and partial differential equations (PDEs) and discusses the similarities and differences between algorithm design and stability analysis for different types of equations. A unified view of stability theory for ODEs and PDEs is presented, and the interplay between ODE and PDE analysis is stressed. The text emphasizes standard classical methods, but several newer approaches also are introduced and are described in the context of simple motivating examples.

lead the reader to a theoretical understanding of the subject without neglecting its practical aspects. The outcome is a textbook that is mathematically honest and rigorous and provides its target audience with a wide range of skills in both ordinary and partial differential equations." --Book Jacket.

Substantially revised, this authoritative study covers the standard finite difference methods of parabolic, hyperbolic, and elliptic equations, and includes the concomitant theoretical work on consistency, stability, and convergence. The new edition includes revised and greatly expanded sections on stability based on the Lax-Richtmyer definition, the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations, and a considerably improved presentation of iterative methods. A fast-paced introduction to numerical methods, this will be a useful volume for students of mathematics and engineering, and for postgraduates and professionals who need a clear, concise grounding in this discipline.

Nonstandard Finite Difference Models of Differential Equations

Spectra and Pseudospectra

Numerical Solution of Ordinary Differential Equations

7th International Conference, FDM 2018, Lozenetz, Bulgaria, June 11-16, 2018, Revised Selected Papers

Finite Difference Methods

These notes developed from a course on the numerical solution of conservation laws first taught at the University of Washington in the fall of 1988 and then at ETH during the following spring. The overall emphasis is on studying the mathematical tools that are essential in developing, analyzing, and successfully using numerical methods for nonlinear systems of conservation laws, particularly for problems involving shock waves. A reasonable understanding of the mathematical structure of these equations and their solutions is first required, and Part I of these notes deals with this theory. Part II deals more directly with numerical methods, again with the emphasis on general tools that are of broad use. I have stressed the underlying ideas used in various classes of methods rather than presenting the most sophisticated methods in great detail. My aim was to provide a sufficient background that students could then approach the current research literature with the necessary tools and understanding. Without the wonders of TeX and LaTeX, these notes would never have been put together. The professional-looking results perhaps obscure the fact that these are indeed lecture notes. Some sections have been reworked several times by now, but others are still preliminary. I can only hope that the errors are not too blatant. Moreover, the breadth and depth of coverage was limited by the length of these courses, and some parts are rather sketchy.

This introduction to finite difference and finite element methods is aimed at graduate students who need to solve differential equations. The prerequisites are few (basic calculus, linear algebra, and ODEs) and so the book will be accessible and useful to readers from a range of disciplines across science and engineering. Part I begins with finite difference methods. Finite element methods are then introduced in Part II. In each part, the authors begin with a comprehensive discussion of one-dimensional problems, before proceeding to consider two or higher dimensions. An emphasis is placed on numerical algorithms, related mathematical theory, and essential details in the implementation, while some useful packages are also introduced. The authors also provide well-tested MATLAB® codes, all available online.

Praise for the First Edition " . . . fills a considerable gap in the numerical analysis literature by providing a self-contained treatment . . . this is an important work written in a clear style . . . warmly recommended to any graduate student or researcher in the field of the numerical solution of partial differential equations." —SIAM Review Time-Dependent Problems and Difference Methods, Second Edition continues to provide guidance for the analysis of difference methods for computing approximate solutions to partial differential equations for time-dependent problems. The book treats differential equations and difference methods with a parallel development, thus achieving a more useful analysis of numerical methods. The Second Edition presents hyperbolic equations in great detail as well as new coverage on second-order systems of wave equations including acoustic waves, elastic waves, and Einstein equations. Compared to first-order hyperbolic systems, initial-boundary value problems for such systems contain new properties that must be taken into account when analyzing stability. Featuring the latest material in partial differential equations with new theorems, examples, and illustrations, Time-Dependent Problems and Difference Methods, Second Edition also includes: High order methods on staggered grids Extended treatment of Summation By Parts operators and their application to second-order derivatives Simplified presentation of certain parts and proofs Time-Dependent Problems and Difference Methods, Second Edition is an ideal reference for physical scientists, engineers, numerical analysts, and mathematical modelers who use numerical experiments to test designs and to predict and investigate physical phenomena. The book is also excellent for graduate-level courses in applied mathematics and scientific computations.

Due to the fundamental role of differential equations in science and engineering it has long been a basic task of numerical analysts to generate numerical values of solutions to differential equations. Nearly all approaches to this task involve a "finitization" of the original differential equation problem, usually by a projection into a finite-dimensional space. By far the most popular of these finitization processes consists of a reduction to a difference equation problem for functions which take values only on a grid of argument points. Although some of these finite difference methods have been known for a long time, their wide applicability and great efficiency came to light only with the spread of electronic computers. This in turn strongly stimulated research on the properties and practical use of finite-difference methods. While the theory or partial differential equations and their discrete analogues is a very hard subject, and progress is consequently slow, the initial value problem for a system of first order ordinary differential equations lends itself so naturally to discretization that hundreds of numerical analysts have felt inspired to invent an ever-increasing number of finite-difference methods for its solution. For about 15 years, there has hardly been an issue of a numerical journal without new results of this kind; but clearly the vast majority of these methods have just been variations of a few basic themes. In this situation, the classical text book by P.

Introduction to Finite Difference and Finite Element Methods

Finite Difference and Finite Volume Methods

The Finite Difference Method in Partial Differential Equations

The Behavior of Nonnormal Matrices and Operators

Difference Methods for Singular Perturbation Problems

This is the practical introduction to the analytical approach taken in Volume 2. Based upon courses in partial differential equations over the last two decades, the text covers the classic canonical equations, with the method of separation of variables introduced at an early stage. The characteristic method for first order equations acts as an introduction to the classification of second order quasi-linear problems by characteristics. Attention then moves to different co-ordinate systems, primarily those with cylindrical or spherical symmetry. Hence a discussion of special functions arises quite naturally, and in each case the major properties are derived. The next section deals with the use of integral transforms and extensive methods for inverting them, and concludes with links to the use of Fourier series.

Introductory Finite Difference Methods for PDEs

Numerical Solution of Differential Equations