

Contents

1	Basics of Numerical Analysis	1
1.1	Introduction	1
1.1.1	Finite-Precision Arithmetic	1
1.2	Approximation of Expressions	6
1.2.1	Optimal (Minimax) and Almost Optimal Approximations	6
1.2.2	Rational (Padé) Approximation	9
1.2.3	Summation of Series by Using Padé Approximations (Wynn's ϵ -Algorithm)	12
1.2.4	Approximation of the Evolution Operator for a Hamiltonian System	14
1.3	Power and Asymptotic Expansion, Asymptotic Analysis	16
1.3.1	Power Expansion	17
1.3.2	Asymptotic Expansion	17
1.3.3	Asymptotic Analysis of Integrals by Integration by Parts	19
1.3.4	Asymptotic Analysis of Integrals by the Laplace Method	21
1.3.5	Stationary-Phase Approximation	24
1.3.6	Differential Equations with Large Parameters	27
1.4	Summation of Finite and Infinite Series	31
1.4.1	Tests of Convergence	32
1.4.2	Summation of Series in Floating-Point Arithmetic	33
1.4.3	Acceleration of Convergence	36
1.4.4	Alternating Series	38
1.4.5	Levin's Transformations	42
1.4.6	Poisson Summation	44
1.4.7	Borel Summation	44
1.4.8	Abel Summation	45
1.5	Problems	46
1.5.1	Integral of the Gauss Distribution	46
1.5.2	Airy Functions	48
1.5.3	Bessel Functions	50

1.5.4	Alternating Series	51
1.5.5	Coulomb Scattering Amplitude and Borel Resummation . .	52
	References	53
2	Solving Non-linear Equations	57
2.1	Scalar Equations	59
2.1.1	Bisection	59
2.1.2	The Family of Newton's Methods and the Newton– Raphson Method	60
2.1.3	The Secant Method and Its Relatives	64
2.1.4	Müller's Method	65
2.2	Vector Equations	67
2.2.1	Newton–Raphson's Method	67
2.2.2	Broyden's (Secant) Method	69
2.3	Convergence Acceleration ★	72
2.4	Polynomial Equations of a Single Variable	73
2.4.1	Locating the Regions Containing Zeros	75
2.4.2	Descartes' Rule and the Sturm Method	77
2.4.3	Newton's Sums and in Viète's Formulas	79
2.4.4	Eliminating Multiple Zeros of the Polynomial	80
2.4.5	Conditioning of the Computation of Zeros	81
2.4.6	General Hints for the Computation of Zeros	81
2.4.7	Bernoulli's Method	82
2.4.8	Horner's Linear Method	83
2.4.9	Bairstow's (Horner's Quadratic) Method	84
2.4.10	Laguerre's Method	87
2.4.11	Maehly–Newton–Raphson's Method	88
2.5	Algebraic Equations of Several Variables ★	89
2.6	Problems	94
2.6.1	Wien's Law and Lambert's Function	94
2.6.2	Heisenberg's Model in the Mean-Field Approximation . . .	96
2.6.3	Energy Levels of Simple One-Dimensional Quantum Systems	97
2.6.4	Propane Combustion in Air	99
2.6.5	Fluid Flow Through Systems of Pipes	100
2.6.6	Automated Assembly of Structures	103
	References	106
3	Matrix Methods	109
3.1	Basic Operations	109
3.1.1	Matrix Multiplication	109
3.1.2	Computing the Determinant	111
3.2	Systems of Linear Equations $Ax = b$	111
3.2.1	Analysis of Errors	111
3.2.2	Gauss Elimination	113
3.2.3	Systems with Banded Matrices	115

3.2.4	Toeplitz Systems	115
3.2.5	Vandermonde Systems	116
3.2.6	Condition Estimates for Matrix Inversion	118
3.2.7	Sparse Matrices	118
3.3	Linear Least-Square Problem and Orthogonalization	119
3.3.1	The QR Decomposition	120
3.3.2	Singular Value Decomposition (SVD)	122
3.3.3	The Minimal Solution of the Least-Squares Problem	126
3.4	Matrix Eigenvalue Problems	127
3.4.1	Non-symmetric Problems	128
3.4.2	Symmetric Problems	130
3.4.3	Generalized Eigenvalue Problems	133
3.4.4	Converting a Matrix to Its Jordan Form	134
3.4.5	Eigenvalue Problems for Sparse Matrices	136
3.5	Random Matrices $\star$	136
3.5.1	General Random Matrices	136
3.5.2	Gaussian Orthogonal or Unitary Ensemble	139
3.5.3	Cyclic Orthogonal and Unitary Ensemble	142
3.6	Problems	144
3.6.1	Percolation in a Random-Lattice Model	144
3.6.2	Electric Circuits of Linear Elements	146
3.6.3	Systems of Oscillators	147
3.6.4	Image Compression by Singular Value Decomposition	147
3.6.5	Eigenstates of Particles in the Anharmonic Potential	148
3.6.6	Anderson Localization	150
3.6.7	Spectra of Random Symmetric Matrices	152
	References	154
4	Transformations of Functions and Signals	159
4.1	Fourier Transformation	159
4.2	Fourier Series	161
4.2.1	Continuous Fourier Expansion	161
4.2.2	Discrete Fourier Expansion	163
4.2.3	Aliasing	166
4.2.4	Leakage	167
4.2.5	Fast Discrete Fourier Transformation (FFT)	168
4.2.6	Multiplication of Polynomials by Using the FFT	170
4.2.7	Power Spectral Density	171
4.3	Transformations with Orthogonal Polynomials	172
4.3.1	Legendre Polynomials	174
4.3.2	Chebyshev Polynomials	178
4.4	Laplace Transformation	181
4.4.1	Use of Laplace Transformation with Differential Equations	182

4.5	Hilbert Transformation ★	184
4.5.1	Analytic Signal	186
4.5.2	Kramers–Kronig Relations	187
4.5.3	Numerical Computation of the Continuous Hilbert Transform	190
4.5.4	Discrete Hilbert Transformation	192
4.6	Wavelet Transformation ★	195
4.6.1	Numerical Computation of the Wavelet Transform	197
4.6.2	Discrete Wavelet Transform	199
4.7	Problems	200
4.7.1	Fourier Spectrum of Signals	200
4.7.2	Fourier Analysis of the Doppler Effect	200
4.7.3	Use of Laplace Transformation and Its Inverse	201
4.7.4	Use of the Wavelet Transformation	202
	References	203
5	Statistical Analysis and Modeling of Data	207
5.1	Basic Data Analysis	207
5.1.1	Probability Distributions	207
5.1.2	Moments of Distributions	208
5.1.3	Uncertainties of Moments of Distributions	209
5.2	Robust Statistics	210
5.2.1	Hunting for Outliers	212
5.2.2	M -Estimates of Location	213
5.2.3	M -Estimates of Scale	216
5.3	Statistical Tests	217
5.3.1	Computing the Confidence Interval for the Sample Mean	217
5.3.2	Comparing the Means of Two Samples with Equal Variances	218
5.3.3	Comparing the Means of Two Samples with Different Variances	219
5.3.4	Determining the Confidence Interval for the Sample Variance	220
5.3.5	Comparing Two Sample Variances	221
5.3.6	Comparing Histogrammed Data to a Known Distribution	223
5.3.7	Comparing Two Sets of Histogrammed Data	224
5.3.8	Comparing Non-histogrammed Data to a Continuous Distribution	224
5.4	Correlation	225
5.4.1	Linear Correlation	225
5.4.2	Non-parametric Correlation	226
5.5	Linear and Non-linear Regression	227
5.5.1	Linear Regression	228
5.5.2	Regression with Orthogonal Polynomials	229
5.5.3	Linear Regression (Fitting a Straight Line)	230

5.5.4	Linear Regression (Fitting a Straight Line) with Errors in Both Coordinates	232
5.5.5	Fitting a Constant	233
5.5.6	Generalized Linear Regression by Using SVD	236
5.5.7	Robust Methods for One-Dimensional Regression	237
5.5.8	Non-linear Regression	239
5.6	Multiple Linear Regression	240
5.6.1	The Basic Method	240
5.6.2	Principal-Component Multiple Regression	242
5.7	Principal-Component Analysis	244
5.7.1	Principal Components by Diagonalizing the Covariance Matrix	246
5.7.2	Standardization of Data for PCA	248
5.7.3	Principal Components from the SVD of the Data Matrix	249
5.7.4	Improvements of PCA: Non-linearity, Robustness	249
5.8	Cluster Analysis ★	249
5.8.1	Hierarchical Clustering	250
5.8.2	Partitioning Methods: k -Means	253
5.8.3	Gaussian Mixture Clustering and the EM Algorithm	256
5.8.4	Spectral Methods	258
5.9	Linear Discriminant Analysis ★	259
5.9.1	Binary Classification	259
5.9.2	Logistic Discriminant Analysis	261
5.9.3	Assignment to Multiple Classes	262
5.10	Canonical Correlation Analysis ★	263
5.11	Factor Analysis ★	265
5.11.1	Determining the Factors and Weights from the Covariance Matrix	266
5.11.2	Standardization of Data and Robust Factor Analysis	269
5.12	Problems	270
5.12.1	Multiple Regression	270
5.12.2	Nutritional Value of Food	270
5.12.3	Discrimination of Radar Signals from Ionospheric Reflections	271
5.12.4	Canonical Correlation Analysis of Objects in the CDFS Area	271
	References	273
6	Modeling and Analysis of Time Series	277
6.1	Random Variables	278
6.1.1	Basic Definitions	278
6.1.2	Generation of Random Numbers	279
6.2	Random Processes	280
6.2.1	Basic Definitions	280
6.3	Stable Distributions and Random Walks	283
6.3.1	Central Limit Theorem	283

6.3.2	Stable Distributions	284
6.3.3	Generalized Central Limit Theorem	287
6.3.4	Discrete-Time Random Walks	287
6.3.5	Continuous-Time Random Walks	290
6.4	Markov Chains ★	292
6.4.1	Discrete-Time or Classical Markov Chains	292
6.4.2	Continuous-Time Markov Chains	297
6.5	Noise	299
6.5.1	Types of Noise	300
6.5.2	Generation of Noise	302
6.6	Time Correlation and Auto-Correlation	304
6.6.1	Sample Correlations of Signals	306
6.6.2	Representation of Time Correlations	308
6.6.3	Fast Computation of Discrete Sample Correlations	308
6.7	Auto-Regression Analysis of Discrete-Time Signals ★	310
6.7.1	Auto-Regression (AR) Model	311
6.7.2	Use of AR Models	314
6.7.3	Estimate of the Fourier Spectrum	316
6.8	Independent Component Analysis ★	319
6.8.1	Estimate of the Separation Matrix and the FastICA Algorithm	321
6.8.2	The FastICA Algorithm	322
6.8.3	Stabilization of the FastICA Algorithm	323
6.9	Problems	324
6.9.1	Logistic Map	324
6.9.2	Diffusion and Chaos in the Standard Map	326
6.9.3	Phase Transitions in the Two-Dimensional Ising Model	328
6.9.4	Independent Component Analysis	329
	References	331
7	Initial-Value Problems for ODE	335
7.1	Evolution Equations	335
7.2	Explicit Euler's Methods	337
7.3	Explicit Methods of the Runge–Kutta Type	339
7.4	Errors of Explicit Methods	340
7.4.1	Discretization and Round-Off Errors	341
7.4.2	Consistency, Convergence, Stability	342
7.4.3	Richardson Extrapolation	343
7.4.4	Embedded Methods	344
7.4.5	Automatic Step-Size Control	346
7.5	Stability of One-Step Methods	347
7.6	Extrapolation Methods ★	349
7.7	Multi-Step Methods ★	351
7.7.1	Predictor–Corrector Methods	353
7.7.2	Stability of Multi-Step Methods	354
7.7.3	Backward Differentiation Methods	356

7.8	Conservative Second-Order Equations	357
7.8.1	Runge–Kutta–Nyström Methods	358
7.8.2	Multi-Step Methods	359
7.9	Implicit Single-Step Methods	359
7.9.1	Solution by Newton’s Iteration	362
7.9.2	Rosenbrock Linearization	363
7.10	Stiff Problems	365
7.11	Implicit Multi-Step Methods ★	367
7.12	Geometric Integration ★	368
7.12.1	Preservation of Invariants	368
7.12.2	Preservation of the Symplectic Structure	372
7.12.3	Reversibility and Symmetry	373
7.12.4	Modified Hamiltonians and Equations of Motion	374
7.13	Lie-Series Integration ★	375
7.13.1	Taylor Expansion of the Trajectory	376
7.14	Problems	380
7.14.1	Time Dependence of Filament Temperature	380
7.14.2	Oblique Projectile Motion with Drag Force and Wind	380
7.14.3	Influence of Fossil Fuels on Atmospheric CO ₂ Content	381
7.14.4	Synchronization of Globally Coupled Oscillators	383
7.14.5	Excitation of Muscle Fibers	384
7.14.6	Restricted Three-Body Problem (Arenstorf Orbits)	386
7.14.7	Lorenz System	388
7.14.8	Sine Pendulum	389
7.14.9	Charged Particles in Electric and Magnetic Fields	390
7.14.10	Chaotic Scattering	391
7.14.11	Hydrogen Burning in the pp I Chain	392
7.14.12	Oregonator	394
7.14.13	Kepler’s Problem	395
7.14.14	Northern Lights	396
7.14.15	Galactic Dynamics	397
	References	398
8	Boundary-Value Problems for ODE	401
8.1	Difference Methods for Scalar Boundary-Value Problems	402
8.1.1	Consistency, Stability, and Convergence	404
8.1.2	Non-linear Scalar Boundary-Value Problems	405
8.2	Difference Methods for Systems of Boundary-Value Problems	408
8.2.1	Linear Systems	411
8.2.2	Schemes of Higher Orders	411
8.3	Shooting Methods	413
8.3.1	Second-Order Linear Equations	414
8.3.2	Systems of Linear Second-Order Equations	416
8.3.3	Non-linear Second-Order Equations	418
8.3.4	Systems of Non-linear Equations	419

8.3.5	Multiple (Parallel) Shooting	421
8.4	Asymptotic Discretization Schemes ★	424
8.4.1	Discretization	426
8.5	Collocation Methods ★	429
8.5.1	Scalar Linear Second-Order Boundary-Value Problems	430
8.5.2	Scalar Linear Boundary-Value Problems of Higher Orders	432
8.5.3	Scalar Non-linear Boundary-Value Problems of Higher Orders	436
8.5.4	Systems of Boundary-Value Problems	438
8.6	Weighted-Residual Methods ★	439
8.7	Boundary-Value Problems with Eigenvalues	441
8.7.1	Difference Methods	443
8.7.2	Shooting Methods with Prüfer Transformation	446
8.7.3	Pruess Method	449
8.7.4	Singular Sturm–Liouville Problems	452
8.7.5	Eigenvalue-Dependent Boundary Conditions	453
8.8	Isospectral Problems ★	454
8.9	Problems	455
8.9.1	Gelfand–Bratu Equation	455
8.9.2	Measles Epidemic	456
8.9.3	Diffusion-Reaction Kinetics in a Catalytic Pellet	457
8.9.4	Deflection of a Beam with Inhomogeneous Elastic Modulus	459
8.9.5	A Boundary-Layer Problem	459
8.9.6	Small Oscillations of an Inhomogeneous String	460
8.9.7	One-Dimensional Schrödinger Equation	462
8.9.8	A Fourth-Order Eigenvalue Problem	463
	References	464
9	Difference Methods for One-Dimensional PDE	467
9.1	Discretization of the Differential Equation	469
9.2	Discretization of Initial and Boundary Conditions	471
9.3	Consistency ★	473
9.4	Implicit Schemes	475
9.5	Stability and Convergence ★	476
9.5.1	Initial-Value Problems	476
9.5.2	Initial-Boundary-Value Problems	479
9.6	Energy Estimates and Theorems on Maxima ★	481
9.6.1	Energy Estimates	481
9.6.2	Theorems on Maxima	482
9.7	Higher-Order Schemes	484
9.8	Hyperbolic Equations	485
9.8.1	Explicit Schemes	486
9.8.2	Implicit Schemes	489
9.8.3	Wave Equation	490

9.9	Non-linear Equations and Equations of Mixed Type ★	491
9.10	Dispersion and Dissipation ★	494
9.11	Systems of Hyperbolic and Parabolic PDE ★	497
9.12	Conservation Laws and High-Resolution Schemes ★	500
9.12.1	High-Resolution Schemes	502
9.12.2	Linear Problem $v_t + cv_x = 0$	504
9.12.3	Non-linear Conservation Laws of the Form $v_t + [F(v)]_x = 0$	505
9.13	Problems	505
9.13.1	Diffusion Equation	505
9.13.2	Initial-Boundary Value Problem for $v_t + cv_x = 0$	506
9.13.3	Dirichlet Problem for a System of Non-linear Hyperbolic PDE	507
9.13.4	Second-Order and Fourth-Order Wave Equations	508
9.13.5	Burgers Equation	509
9.13.6	The Shock-Tube Problem	511
9.13.7	Korteweg–de Vries Equation	512
9.13.8	Non-stationary Schrödinger Equation	513
9.13.9	Non-stationary Cubic Schrödinger Equation	515
	References	517
10	Difference Methods for PDE in Several Dimensions	519
10.1	Parabolic and Hyperbolic PDE	519
10.1.1	Parabolic Equations	519
10.1.2	Explicit Scheme	520
10.1.3	Crank–Nicolson Scheme	522
10.1.4	Alternating Direction Implicit Schemes	523
10.1.5	Three Space Dimensions	526
10.1.6	Hyperbolic Equations	527
10.1.7	Explicit Schemes	527
10.1.8	Schemes for Equations in the Form of Conservation Laws	528
10.1.9	Implicit and ADI Schemes	529
10.2	Elliptic PDE	530
10.2.1	Dirichlet Boundary Conditions	530
10.2.2	Neumann Boundary Conditions	532
10.2.3	Mixed Boundary Conditions	532
10.2.4	Relaxation Methods	532
10.2.5	Conjugate Gradient Methods	537
10.3	High-Resolution Schemes ★	537
10.4	Physically Motivated Discretizations	540
10.4.1	Two-Dimensional Diffusion Equation in Polar Coordinates	542
10.4.2	Two-Dimensional Poisson Equation in Polar Coordinates	544

10.5	Boundary Element Method ★	545
10.6	Finite-Element Method ★	549
10.6.1	One Space Dimension	549
10.6.2	Two Space Dimensions	553
10.7	Mimetic Discretizations ★	557
10.8	Multi-Grid and Mesh-Free Methods ★	557
10.8.1	A Mesh-Free Method Based on Radial Basis Functions	559
10.9	Problems	560
10.9.1	Two-Dimensional Diffusion Equation	560
10.9.2	Non-linear Diffusion Equation	563
10.9.3	Two-Dimensional Poisson Equation	565
10.9.4	High-Resolution Schemes for the Advection Equation	567
10.9.5	Two-Dimensional Diffusion Equation in Polar Coordinates	568
10.9.6	Two-Dimensional Poisson Equation in Polar Coordinates	568
10.9.7	Finite-Element Method	569
10.9.8	Boundary Element Method for the Two-Dimensional Laplace Equation	570
	References	571
11	Spectral Methods for PDE	575
11.1	Spectral Representation of Spatial Derivatives	577
11.1.1	Fourier Spectral Derivatives	577
11.1.2	Legendre Spectral Derivatives	580
11.1.3	Chebyshev Spectral Derivatives	581
11.1.4	Computing the Chebyshev Spectral Derivative by Fourier Transformation	583
11.2	Galerkin Methods	586
11.2.1	Fourier–Galerkin	586
11.2.2	Legendre–Galerkin	587
11.2.3	Chebyshev–Galerkin	589
11.2.4	Two Space Dimensions	591
11.2.5	Non-stationary Problems	591
11.3	Tau Methods	594
11.3.1	Stationary Problems	594
11.3.2	Non-stationary Problems	596
11.4	Collocation Methods	597
11.4.1	Stationary Problems	598
11.4.2	Non-stationary Problems	599
11.4.3	Spectral Elements: Collocation with B -Splines	600
11.5	Non-linear Equations	601
11.6	Time Integration ★	605
11.7	Semi-Infinite and Infinite Definition Domains ★	606
11.8	Complex Geometries ★	607

11.9	Problems	607
11.9.1	Galerkin Methods for the Helmholtz Equation	607
11.9.2	Galerkin Methods for the Advection Equation	608
11.9.3	Galerkin Method for the Diffusion Equation	609
11.9.4	Galerkin Method for the Poisson Equation: Poiseuille Law	611
11.9.5	Legendre Tau Method for the Poisson Equation	613
11.9.6	Collocation Methods for the Diffusion Equation I	614
11.9.7	Collocation Methods for the Diffusion Equation II	616
11.9.8	Burgers Equation	617
	References	619
Appendix A Mathematical Tools		621
A.1	Asymptotic Notation	621
A.2	The Norms in Spaces $L^p(\Omega)$ and $L^p_w(\Omega)$, $1 \leq p \leq \infty$	622
A.3	Discrete Vector Norms	623
A.4	Matrix and Operator Norms	625
A.5	Eigenvalues of Tridiagonal Matrices	626
A.6	Singular Values of X and Eigenvalues of $X^T X$ and XX^T	627
A.7	The “Square Root” of a Matrix	628
	References	628
Appendix B Standard Numerical Data Types		629
B.1	Real Numbers in Floating-Point Arithmetic	629
B.1.1	Combining Types with Different Precisions	632
B.2	Integer Numbers	633
B.3	(Almost) Arbitrary Precision	634
	References	635
Appendix C Generation of Pseudorandom Numbers		637
C.1	Uniform Generators: From Integers to Reals	637
C.2	Transformations Between Distributions	638
C.2.1	Discrete Distribution	639
C.2.2	Continuous Distribution	640
C.3	Random Number Generators and Tests of Their Reliability	646
C.3.1	Linear Generators	646
C.3.2	Non-linear Generators	648
C.3.3	Using and Testing Generators	648
	References	649
Appendix D Convergence Theorems for Iterative Methods		651
D.1	General Theorems	651
D.2	Theorems for the Newton–Raphson Method	653
	References	654

Appendix E Numerical Integration 655

 E.1 Gauss Quadrature 657

 E.1.1 Gauss–Kronrod Quadrature 658

 E.1.2 Quadrature in Two Dimensions 659

 E.2 Integration of Rapidly Oscillating Functions 660

 E.2.1 Asymptotic Method 660

 E.2.2 Filon’s Method 662

 E.3 Integration of Singular Functions 664

 References 665

Appendix F Fixed Points and Stability ★ 667

 F.1 Linear Stability 667

 F.2 Spurious Fixed Points 669

 F.3 Non-linear Stability 671

 References 673

Appendix G Construction of Symplectic Integrators ★ 675

 References 680

Appendix H Transforming PDE to Systems of ODE: Two Warnings . . 681

 H.1 Diffusion Equation 681

 H.2 Advection Equation 684

 References 686

Appendix I Numerical Libraries, Auxiliary Tools, and Languages . . . 687

 I.1 Important Numerical Libraries 687

 I.2 Basics of Program Compilation 690

 I.3 Using Libraries in C/C++ and Fortran 691

 I.3.1 Solving Systems of Equations $Ax = b$ by Using the
 GSL Library 691

 I.3.2 Solving the System $Ax = b$ in C/C++ Language and
 Fortran Libraries 692

 I.3.3 Solving the System $Ax = b$ in Fortran95 by Using a
 Fortran77 Library 694

 I.4 Auxiliary Tools 694

 I.5 Choosing the Programming Language 696

 References 697

Appendix J Measuring Program Execution Times on Linux Systems . . 699

 References 702

Index 703