

Contents

Preface — V

1	Polynomial interpolation — 1
1.1	Lagrange interpolation — 1
1.2	σ -Lagrange interpolation — 9
1.3	Hermite interpolation — 21
1.4	σ -Hermite interpolation — 31
1.5	Delta differentiation — 39
1.6	Advanced practical problems — 41
2	Numerical integration — 44
2.1	Newton–Cotes formulae — 44
2.2	σ -Newton–Cotes formulae — 51
2.3	Error estimates — 60
2.4	σ -Error estimates — 61
2.5	Composite quadrature rules — 62
2.6	σ -Composite quadrature rules — 67
2.7	The Euler–Maclaren expansion — 75
2.8	The σ -Euler–Maclaren Expansion — 76
2.9	Construction of Gauss quadrature rules — 79
2.10	Error estimation for Gauss quadrature rules — 83
2.11	σ -Gauss quadrature rules — 83
2.12	Error estimation for σ -Gauss quadrature rules — 85
2.13	Advanced practical problems — 86
3	Piecewise polynomial approximation — 89
3.1	Linear interpolating splines — 89
3.2	Linear interpolating σ -splines — 93
3.3	Cubic splines — 100
3.4	Hermite cubic splines — 114
3.5	Advanced practical problems — 119
4	The Euler method — 122
4.1	Analyzing the method — 122
4.2	Local truncation error — 123
4.3	Global truncation error — 126
4.4	Numerical examples — 128
4.5	Advanced practical problems — 146
5	The order 2 Taylor series method – TS(2) — 149

5.1	Analyzing the method —	149
5.2	Convergence of the TS(2) method —	151
5.3	The trapezoid rule —	155
5.4	Numerical examples —	157
5.5	Advanced practical problems —	166
6	The order p Taylor series method – TS (p) —	168
6.1	Analyzing the order p Taylor series method —	168
6.2	Convergence and error analysis of the TS(p) method —	170
6.3	The 2-step Adams–Bashforth method – AB(2) —	176
6.4	Numerical examples —	177
6.5	Advanced practical problems —	186
7	Linear multistep methods – LMMs —	188
7.1	Two-step methods —	188
7.2	Consistency of two-step methods —	189
7.3	Construction of two-step methods —	191
7.4	k -Step methods —	195
7.5	Consistency of k -step methods —	196
7.6	Numerical examples —	198
7.7	Advanced practical problems —	203
8	Runge–Kutta methods – RKMs —	204
8.1	One-stage methods —	204
8.2	Two-stage methods —	205
8.3	Three-stage methods —	207
8.4	s -Stage methods —	209
8.5	Numerical examples —	210
8.6	Advanced practical problems —	226
9	The series solution method – SSM —	227
9.1	Preliminaries on series representations —	227
9.2	The SSM for dynamic equations —	230
9.3	The SSM for Caputo fractional dynamic equation —	232
9.4	Numerical examples —	236
9.5	Advanced practical problems —	248
10	The Adomian polynomials method —	249
10.1	Analyzing the method —	249
10.2	First-order nonlinear dynamic equations —	255
10.3	Numerical examples —	257
10.4	Advanced practical problems —	265

11	Weak solutions and variational methods for some classes of linear first-order dynamic systems — 266
11.1	Variational methods for first-order linear dynamic systems – I — 266
11.2	Variational methods for first-order linear dynamic systems – II — 273
11.3	Advanced practical problems — 279
12	Variational methods for nonlinear dynamic equations — 281
12.1	Existence of solutions — 281
12.2	Necessary conditions for the existence of solutions — 288
12.3	Advanced practical problems — 299
A	Rolle's theorem — 303
B	Fréchet and Gâteaux derivatives — 309
B.1	Remainders — 309
B.2	Definition and uniqueness of the Fréchet derivative — 311
B.3	The Gâteaux derivative — 317
C	Pötzsche's chain rules — 319
C.1	Measure chains — 319
C.2	Pötzsche's chain rule — 321
C.3	A generalization of Pötzsche's chain rule — 323
D	Lebesgue integration. L^p-spaces. Sobolev spaces — 329
D.1	The Lebesgue delta integral — 329
D.2	The spaces $L^p(\mathbb{T})$ — 343
D.3	Sobolev-type spaces and generalized derivatives — 346
D.4	Weak solutions of dynamical systems — 360
D.5	A Gronwall-type inequality — 372
E	Mazur's theorem — 377

Bibliography — 379

Index — 381