## Contents

Preface xi  
Acknowledgments xiii  

1 Introduction 1  
1.1 Discretization 4  
Exercises 5  
1.2 Conditioning 6  
Exercises 7  
1.3 Error 7  
1.3.1 Unavoidable Error 8  
1.3.2 Error of the Method 10  
1.3.3 Round-off Error 10  
Exercises 11  
1.4 On Methods of Computation 12  
1.4.1 Accuracy 13  
1.4.2 Operation Count 14  
1.4.3 Stability 14  
1.4.4 Loss of Significant Digits 15  
1.4.5 Convergence 18  
1.4.6 General Comments 18  
Exercises 19  

I Interpolation of Functions. Quadratures 21  

2 Algebraic Interpolation 25  
2.1 Existence and Uniqueness of Interpolating Polynomial 25  
2.1.1 The Lagrange Form of Interpolating Polynomial 25  
2.1.2 The Newton Form of Interpolating Polynomial. Divided Differences 26  
2.1.3 Comparison of the Lagrange and Newton Forms 31  
2.1.4 Conditioning of the Interpolating Polynomial 32  
2.1.5 On Poor Convergence of Interpolation with Equidistant Nodes 33  
Exercises 34  
2.2 Classical Piecewise Polynomial Interpolation 35  
2.2.1 Definition of Piecewise Polynomial Interpolation 35
2.2.2 Formula for the Interpolation Error ............................................. 35
2.2.3 Approximation of Derivatives for a Grid Function ..................... 38
2.2.4 Estimate of the Unavoidable Error and the Choice of Degree for Piecewise Polynomial Interpolation ................................. 40
2.2.5 Saturation of Piecewise Polynomial Interpolation ..................... 42
Exercises ..................................................................................... 42
2.3 Smooth Piecewise Polynomial Interpolation (Splines) ..................... 43
2.3.1 Local Interpolation of Smoothness \( s \) and Its Properties ............. 43
2.3.2 Nonlocal Smooth Piecewise Polynomial Interpolation ................. 48
2.3.3 Proof of Theorem 2.11 ............................................................ 53
Exercises ..................................................................................... 56
2.4 Interpolation of Functions of Two Variables ................................... 57
2.4.1 Structured Grids ..................................................................... 57
2.4.2 Unstructured Grids .................................................................. 59
Exercises ..................................................................................... 60
3 Trigonometric Interpolation ............................................................ 61
3.1 Interpolation of Periodic Functions ............................................... 62
3.1.1 An Important Particular Choice of Interpolation Nodes .............. 62
3.1.2 Sensitivity of the Interpolating Polynomial to Perturbations of the Function Values ......................................................... 67
3.1.3 Estimate of Interpolation Error ............................................... 68
3.1.4 An Alternative Choice of Interpolation Nodes ......................... 72
3.2 Interpolation of Functions on an Interval. Relation between Algebraic and Trigonometric Interpolation ........................................ 73
3.2.1 Periodization .......................................................................... 73
3.2.2 Trigonometric Interpolation .................................................... 75
3.2.3 Chebyshev Polynomials. Relation between Algebraic and Trigonometric Interpolation ..................................................... 75
3.2.4 Properties of Algebraic Interpolation with Roots of the Chebyshev Polynomial \( T_{n+1}(x) \) as Nodes ............................................. 77
3.2.5 An Algorithm for Evaluating the Interpolating Polynomial .......... 78
3.2.6 Algebraic Interpolation with Extrema of the Chebyshev Polynomial \( T_n(x) \) as Nodes .......................................................... 79
3.2.7 More on the Lebesgue Constants and Convergence of Interpolants .......................................................... 80
Exercises ..................................................................................... 89
4 Computation of Definite Integrals. Quadratures ................................. 91
4.1 Trapezoidal Rule, Simpson's Formula, and the Like ....................... 91
4.1.1 General Construction of Quadrature Formulae ........................... 92
4.1.2 Trapezoidal Rule .................................................................... 93
4.1.3 Simpson's Formula ................................................................. 98
Exercises ..................................................................................... 102
4.2 Quadrature Formulae with No Saturation. Gaussian Quadratures .... 102
II Systems of Scalar Equations

5 Systems of Linear Algebraic Equations: Direct Methods

5.1 Different Forms of Consistent Linear Systems
  5.1.1 Canonical Form of a Linear System
  5.1.2 Operator Form
  5.1.3 Finite-Difference Dirichlet Problem for the Poisson Equation
  Exercises

5.2 Linear Spaces, Norms, and Operators
  5.2.1 Normed Spaces
  5.2.2 Norm of a Linear Operator
  Exercises

5.3 Conditioning of Linear Systems
  5.3.1 Condition Number
  5.3.2 Characterization of a Linear System by Means of Its Condition Number
  Exercises

5.4 Gaussian Elimination and Its Tri-Diagonal Version
  5.4.1 Standard Gaussian Elimination
  5.4.2 Tri-Diagonal Elimination
  5.4.3 Cyclic Tri-Diagonal Elimination
  5.4.4 Matrix Interpretation of the Gaussian Elimination. \textit{LU} Factorization
  5.4.5 Cholesky Factorization
  5.4.6 Gaussian Elimination with Pivoting
  5.4.7 An Algorithm with a Guaranteed Error Estimate
  Exercises

5.5 Minimization of Quadratic Functions and Its Relation to Linear Systems
  Exercises

5.6 The Method of Conjugate Gradients
  5.6.1 Construction of the Method
  5.6.2 Flexibility in Specifying the Operator $A$
  5.6.3 Computational Complexity
  Exercises
8 Numerical Solution of Nonlinear Equations and Systems 231
8.1 Commonly Used Methods of Rootfinding 233
8.1.1 The Bisection Method 233
8.1.2 The Chord Method 234
8.1.3 The Secant Method 235
8.1.4 Newton's Method 236
8.2 Fixed Point Iterations 237
8.2.1 The Case of One Scalar Equation 237
8.2.2 The Case of a System of Equations 240
Exercises 242
8.3 Newton's Method 242
8.3.1 Newton's Linearization for One Scalar Equation 242
8.3.2 Newton's Linearization for Systems 244
8.3.3 Modified Newton's Methods 246
Exercises 247

III The Method of Finite Differences for the Numerical Solution of Differential Equations 249
9 Numerical Solution of Ordinary Differential Equations 253
9.1 Examples of Finite-Difference Schemes. Convergence 253
9.1.1 Examples of Difference Schemes 254
9.1.2 Convergent Difference Schemes 256
9.1.3 Verification of Convergence for a Difference Scheme 259
9.2 Approximation of Continuous Problem by a Difference Scheme. Consistency 260
9.2.1 Truncation Error $\delta f^{(h)}$ 261
9.2.2 Evaluation of the Truncation Error $\delta f^{(h)}$ 262
9.2.3 Accuracy of Order $h^k$ 264
9.2.4 Examples 265
9.2.5 Replacement of Derivatives by Difference Quotients 269
9.2.6 Other Approaches to Constructing Difference Schemes 269
Exercises 271
9.3 Stability of Finite-Difference Schemes 271
9.3.1 Definition of Stability 272
9.3.2 The Relation between Consistency, Stability, and Convergence 273
9.3.3 Convergent Scheme for an Integral Equation 277
9.3.4 The Effect of Rounding 278
9.3.5 General Comments. A-stability 280
Exercises 283
9.4 The Runge-Kutta Methods 284
9.4.1 The Runge-Kutta Schemes 284
9.4.2 Extension to Systems 286
Exercises 288
9.5 Solution of Boundary Value Problems ........................................... 288
  9.5.1 The Shooting Method ....................................................... 289
  9.5.2 Tri-Diagonal Elimination .................................................. 291
  9.5.3 Newton’s Method ............................................................ 291
  Exercises ................................................................................. 292

9.6 Saturation of Finite-Difference Methods by Smoothness .................. 293
  Exercises ................................................................................. 300

9.7 The Notion of Spectral Methods .................................................. 301
  Exercises ................................................................................. 306

10 Finite-Difference Schemes for Partial Differential Equations .......... 307
  10.1 Key Definitions and Illustrating Examples ............................... 307
    10.1.1 Definition of Convergence .............................................. 307
    10.1.2 Definition of Consistency .............................................. 309
    10.1.3 Definition of Stability .................................................. 312
    10.1.4 The Courant, Friedrichs, and Levy Condition ................... 317
    10.1.5 The Mechanism of Instability ........................................ 319
    10.1.6 The Kantorovich Theorem .............................................. 320
    10.1.7 On the Efficacy of Finite-Difference Schemes ................. 322
    10.1.8 Bibliography Comments ................................................ 323
    Exercises ................................................................................. 324

  10.2 Construction of Consistent Difference Schemes ......................... 327
    10.2.1 Replacement of Derivatives by Difference Quotients .......... 327
    10.2.2 The Method of Undetermined Coefficients ..................... 333
    10.2.3 Other Methods. Phase Error .......................................... 340
    10.2.4 Predictor-Corrector Schemes .......................................... 344
    Exercises ................................................................................. 345

  10.3 Spectral Stability Criterion for Finite-Difference Cauchy Problems .. 349
    10.3.1 Stability with Respect to Initial Data ............................. 349
    10.3.2 A Necessary Spectral Condition for Stability ................. 350
    10.3.3 Examples .................................................................. 352
    10.3.4 Stability in $C$ ............................................................. 362
    10.3.5 Sufficiency of the Spectral Stability Condition in $l_2$ ....... 362
    10.3.6 Scalar Equations vs. Systems ....................................... 365
    Exercises ................................................................................. 367

  10.4 Stability for Problems with Variable Coefficients .................... 369
    10.4.1 The Principle of Frozen Coefficients ............................... 369
    10.4.2 Dissipation of Finite-Difference Schemes ....................... 372
    Exercises ................................................................................. 377

  10.5 Stability for Initial Boundary Value Problems ........................ 377
    10.5.1 The Babenko-Gelfand Criterion ...................................... 377
    10.5.2 Spectra of the Families of Operators. The Godunov-
    Ryaben’kii Criterion .......................................................... 385
    10.5.3 The Energy Method ...................................................... 402
10.5.4 A Necessary and Sufficient Condition of Stability. The Kreiss Criterion .......................... 409
Exercises ........................................... 418
10.6 Maximum Principle for the Heat Equation ........................................... 422
10.6.1 An Explicit Scheme ........................................... 422
10.6.2 An Implicit Scheme ........................................... 425
Exercises ........................................... 426

11 Discontinuous Solutions and Methods of Their Computation 427
11.1 Differential Form of an Integral Conservation Law ......................... 428
11.1.1 Differential Equation in the Case of Smooth Solutions .......... 428
11.1.2 The Mechanism of Formation of Discontinuities ..................... 429
11.1.3 Condition at the Discontinuity .................................. 431
11.1.4 Generalized Solution of a Differential Problem ..................... 433
11.1.5 The Riemann Problem ........................................ 434
Exercises ........................................... 436
11.2 Construction of Difference Schemes ...................................... 436
11.2.1 Artificial Viscosity ........................................ 437
11.2.2 The Method of Characteristics .................................. 438
11.2.3 Conservative Schemes. The Godunov Scheme ....................... 439
Exercises ........................................... 444

12 Discrete Methods for Elliptic Problems 445
12.1 A Simple Finite-Difference Scheme. The Maximum Principle ........ 446
12.1.1 Consistency ........................................ 447
12.1.2 Maximum Principle and Stability ................................ 448
12.1.3 Variable Coefficients ........................................ 451
Exercises ........................................... 452
12.2 The Notion of Finite Elements. Ritz and Galerkin Approximations 453
12.2.1 Variational Problem ........................................ 454
12.2.2 The Ritz Method ........................................ 458
12.2.3 The Galerkin Method ........................................ 460
12.2.4 An Example of Finite Element Discretization ....................... 464
12.2.5 Convergence of Finite Element Approximations .................... 466
Exercises ........................................... 469

IV The Methods of Boundary Equations for the Numerical Solution of Boundary Value Problems 471

13 Boundary Integral Equations and the Method of Boundary Elements 475
13.1 Reduction of Boundary Value Problems to Integral Equations ........ 475
13.2 Discretization of Integral Equations and Boundary Elements ........ 479
13.3 The Range of Applicability for Boundary Elements ....................... 480
14 Boundary Equations with Projections and the Method of Difference Potentials 483

14.1 Formulation of Model Problems .................................. 484
14.1.1 Interior Boundary Value Problem .................................. 485
14.1.2 Exterior Boundary Value Problem ................................. 485
14.1.3 Problem of Artificial Boundary Conditions ....................... 485
14.1.4 Problem of Two Subdomains ....................................... 486
14.1.5 Problem of Active Shielding ...................................... 487

14.2 Difference Potentials .................................................. 488
14.2.1 Auxiliary Difference Problem ..................................... 488
14.2.2 The Potential \( u^+ = P^+v_\gamma \) ................................. 489
14.2.3 Difference Potential \( u^- = P^-v_\gamma \) .......................... 492
14.2.4 Cauchy Type Difference Potential \( w^\pm = P^\pm v_\gamma \) ......... 493
14.2.5 Analogy with Classical Cauchy Type Integral .................... 497

14.3 Solution of Model Problems ....................................... 498
14.3.1 Interior Boundary Value Problem .................................. 498
14.3.2 Exterior Boundary Value Problem ................................ 500
14.3.3 Problem of Artificial Boundary Conditions ...................... 501
14.3.4 Problem of Two Subdomains ...................................... 501
14.3.5 Problem of Active Shielding ...................................... 503

14.4 General Remarks ...................................................... 505
14.5 Bibliography Comments .............................................. 506

List of Figures 507

Referenced Books 509

Referenced Journal Articles 517

Index 521