

Fundamentals of Numerical Methods

Rajeev K Bansal

Fundamentals of Numerical Methods presents fundamental concepts of numerical methods to the students of mathematics, physics and engineering. The book tries to strike a balance between the abstract and applied aspects of numerical analysis, neither too precise, each theorem is illustrated in a clear and intuitive manner. This is followed by pedagogically sound descriptions so that the reader can be accustomed even if the theoretical approaches are not fully understood. The book aims to the readers who are interested in the applications of numerical methods. It will also benefit the students of pure mathematics who are exposed to the numerical methods for the first time.

KEY FEATURES:

- There are nearly 200 solved examples and 600 unsolved questions.
- Answers to the exercises and hints to difficult questions are included.

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expositions of numerical analysis Insofar as possible each concept is developed in a clear and concise manner and illustrated by pedagogically sound examples so that the material can be assimilated even if the theoretical development is not fully understood The book caters to readers who are interested in the applications of numerical methods It will also be of interest to the students of pure mathematics who are exposed to the numerical methods for the first time

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Fundamentals of Numerical Analysis Friedman, *A First Course in the Numerical Analysis of Differential Equations*

A. Iserles,1996-01-18 Numerical analysis presents different faces to the world For mathematicians it is a bona fide mathematical theory with an applicable flavour For scientists and engineers it is a practical applied subject part of the standard repertoire of modelling techniques For computer scientists it is a theory on the interplay of computer architecture and algorithms for real number calculations The tension between these standpoints is the driving force of this book which presents a rigorous account of the fundamentals of numerical analysis of both ordinary and partial differential equations The point of departure is mathematical but the exposition strives to maintain a balance between theoretical algorithmic and applied aspects of the subject In detail topics covered include numerical solution of ordinary differential equations by multistep and Runge Kutta methods finite difference and finite elements techniques for the Poisson equation a variety of algorithms to solve large sparse algebraic systems methods for parabolic and hyperbolic differential equations and techniques of their analysis The book is accompanied by an appendix that presents brief back up in a number of mathematical topics Dr Iserles concentrates on fundamentals deriving methods from first principles analysing them with a variety of mathematical techniques and occasionally discussing questions of implementation and applications By doing so he is able to lead the reader to 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

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A Theoretical Introduction to Numerical Analysis Victor S. Ryaben'kii, Semyon V. Tsynkov, 2006-11-02 A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis illustrating these concepts using numerical methods from real analysis linear algebra and differential equations The book focuses on how to efficiently represent mathematical models for computer based study An accessible yet rigorous mathematical introduction this book provides a pedagogical account of the fundamentals of numerical analysis The authors thoroughly explain basic concepts such as discretization error efficiency complexity numerical stability consistency and convergence The text also addresses more complex topics like intrinsic error limits and the effect of smoothness on the accuracy of approximation in the context of Chebyshev interpolation Gaussian quadratures and spectral methods for differential equations Another advanced subject discussed the method of difference potentials employs discrete analogues of Calderon's potentials and boundary projection operators The authors often delineate various techniques through exercises that require further theoretical study or computer implementation By lucidly presenting the central mathematical concepts of numerical methods A Theoretical Introduction to Numerical Analysis provides a foundational link to more specialized computational work in fluid dynamics acoustics and electromagnetism

The Scaled Boundary Finite Element Method John P. Wolf, 2003-03-14 A novel computational procedure called the scaled boundary finite element method is described which combines the advantages of the finite element and boundary element methods Of the finite element method that no fundamental solution is required and thus expanding the scope of application for instance to anisotropic material without an increase in complexity and that singular integrals are avoided and that symmetry of the results is automatically satisfied Of the boundary element method that the spatial dimension is reduced by one as only the boundary is discretized with surface finite elements reducing the data preparation and computational efforts that the boundary conditions at infinity are satisfied exactly and that no approximation other than that of the surface finite elements on the boundary is introduced In addition the scaled boundary finite element method presents appealing features of its own an analytical solution inside the domain is achieved permitting for instance accurate stress intensity

factors to be determined directly and no spatial discretization of certain free and fixed boundaries and interfaces between different materials is required In addition the scaled boundary finite element method combines the advantages of the analytical and numerical approaches In the directions parallel to the boundary where the behaviour is in general smooth the weighted residual approximation of finite elements applies leading to convergence in the finite element sense In the third radial direction the procedure is analytical permitting e g stress intensity factors to be determined directly based on their definition or the boundary conditions at infinity to be satisfied exactly In a nutshell the scaled boundary finite element method is a semi analytical fundamental solution less boundary element method based on finite elements The best of both worlds is achieved in two ways with respect to the analytical and numerical methods and with respect to the finite element and boundary element methods within the numerical procedures The book serves two goals Part I is an elementary text without any prerequisites a primer but which using a simple model problem still covers all aspects of the method and Part II presents a detailed derivation of the general case of statics elastodynamics and diffusion

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