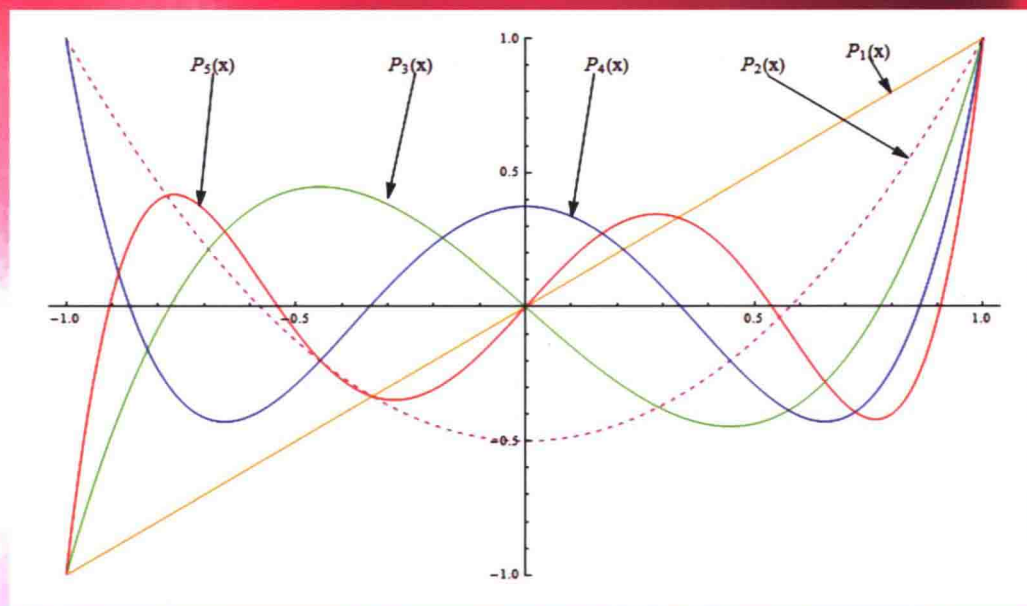


# NUMERICAL ANALYSIS WITH ALGORITHMS AND PROGRAMMING



**Santanu Saha Ray**



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Saha Ray

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# **NUMERICAL ANALYSIS WITH ALGORITHMS AND PROGRAMMING**



## *Dedication*

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*This work is dedicated to my grandfather the late Sri Chandra Kumar Saha Ray, my parents, my beloved wife Lopamudra, and my son Sayantan.*





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# Preface

The utmost aim of this book is to provide an extensive study of expedient procedures for obtaining useful acceptable solutions to the desired accuracy of mathematical problems occurring in disciplines of science and engineering and for acquiring useful information from available solutions. The main feature of this book is its multidisciplinary aspect involving science, computer science, engineering, and mathematics. It can be used as a text for various disciplines of science and engineering in which this subject is pertinent to a given curriculum. This book provides a comprehensive foundation of numerical analysis that includes substantial ground work in the algorithms of computation, approximation, numerical solutions of nonlinear equations, interpolation, numerical differentiation and integration, numerical solutions of linear algebraic equation systems, numerical solutions of ordinary differential equations, eigenvalue problems in matrix, approximations of functions, and numerical solutions of partial differential equations (PDEs). In addition, a brief introduction to the finite element method (FEM) is also provided. To gain practical knowledge for applications of the methods, MATHEMATICA® programs are provided at the end of almost each and every method. In very few cases, programs have been intentionally excluded and left for the exercises of the readers. It is a comprehensive textbook in which the subject matter is presented in a well-organized and systematic manner.

This book has 11 chapters. Each chapter presents a thorough analysis of the theory, principles, and methods, followed by many illustrative examples. There are a large number of problems given as exercises for the students to practice, in order to enhance their knowledge and skill involved while solving these problems. In addition, this book may be helpful for numerical computation with high-end digital computer. Nowadays, computational experience is very important and indispensable, and it manifests perception to enter into the deeper sense for most of the theoretical aspects. This experience has prompted the real impetus for preparation of this book.

It is a well-known fact that analytical solutions of many important physical problems are not readily available; hence, numerical approximate solutions are the only alternative. These solutions will contain errors, for which a discussion at the beginning of the book is a must.

Chapter 1 provides fundamental concepts of errors in numerical computations. Some basic ideas about numerical stability, condition number, and convergence are also discussed.

Chapter 2 presents detailed discussions of several methods for solving nonlinear algebraic and transcendental equations. The order of convergence and condition of convergence have also been described in detail. Numerical solutions of systems of nonlinear equations have also been discussed using different numerical methods.

In Chapter 3, different types of interpolation formulas are presented. All the forward, backward, and central interpolation formulas have been included explicitly. Cubic spline has been described exhaustively. A pretty clear idea may be perceived from the pictorial representation of the cubic spline graph. The error analysis of the cubic spline has been presented very elegantly.

Numerical differentiation and numerical integration have been discussed rigorously in Chapters 4 and 5, respectively. Different numerical integration formulas have been derived from Newton–Cotes quadrature formula as well as from the interpolation formula. The numerical integration procedures are also graphically presented. Richardson extrapolation along with Romberg integration and different types of Gauss quadrature formulas are extensively discussed. Different numerical methods for double integration have also been presented. At the end of Chapter 5, theories and properties of Bernoulli polynomials, Bernoulli numbers, and the Euler–Maclaurin formula have been discussed.

Chapter 6 is devoted to the presentation of various direct methods along with their algorithms and operational counts or time complexities. Several important iterative methods have been presented along with their algorithms and convergence analysis. Ill-conditioned systems are also discussed in detail. Moreover, for solving tridiagonal systems, the Thomas algorithm has also been included.

In Chapter 7, several numerical methods including single-step and multistep ones are discussed in detail for numerical solutions of differential equations. Various types of Runge–Kutta (R–K) methods are derived according to their order. Particular attention has been paid to the derivation of the fourth order R–K method. The Runge–Kutta–Fehlberg method is discussed rigorously. The multistep methods, especially the Adams–Bashforth and the Adams–Moulton predictor–corrector methods are also discussed. The numerical solutions of differential equation systems are also taken into consideration. Various methods, such as finite difference method, shooting method, collocation method, and the Galerkin method, have been implemented for solving boundary value problems. Algorithms are also presented with implementations of various numerical techniques for numerical solutions of differential equations. Stability analysis of single-step and multistep methods has also been presented extensively. The fundamental concepts of stiff differential equations, that is, A-stability and L-stability, are also well explored. To get rid of the lack of organized algorithms for the implementation of the methods discussed in this chapter, an emphasis is laid on details regarding the description of algorithms with its applications through computer programs, along with solved examples, which yields the lengthiest chapter in this book.

In Chapter 8, various methods have been included to determine the eigenvalues of a square matrix. The Householder's method and  $QR$  method are elegantly described with great intent. A meticulous effort has been paid for the comprehensive descriptions of the power method, inverse power method, and other relevant methods for finding eigenvalues of a square matrix, because the matrix is a very good tool for solving engineering problems.

Chapter 9 deals with the approximation of functions. First, Bernstein polynomials and their properties are introduced. Next, least square curve fitting techniques are presented. The Gram–Schmidt orthogonalization process is also discussed to find a set of orthogonal polynomials. Special emphasis is laid on the minimax polynomial approximation and its corresponding theorems with proofs. Function approximation by cubic B-spline has been also introduced. In the end, the Padé approximation has been discussed considerably.

Chapter 10 deals with indispensable salient methods for the numerical solutions of parabolic, hyperbolic, and elliptic PDEs. At the end of the descriptions of each technique, algorithms with MATHEMATICA® programs with some solved problems have been provided for the better perception and comprehension of these different numerical techniques applied to the PDEs. Moreover, for numerical solutions of two-dimensional parabolic PDEs, an alternating direction implicit method has also been described in detail with its algorithm, along with the corresponding computer program. In the end, the stability analysis of the numerical schemes has been explored.

Finally, in Chapter 11, a brief introduction to the FEM is also presented. The FEM constitutes a general tool for the numerical solution of PDEs appearing in applied science and engineering. The notable work of L. Rayleigh (1870) and W. Ritz (1909) on variational methods and the weighted-residual approach adopted by B. G. Galerkin (1915) and others form the theoretical groundwork for the FEM. For this purpose, the Rayleigh–Ritz method is explained intensively with its algorithm and the corresponding computer program. Furthermore, relevant literature has also been referred to for further details regarding the mathematical theory and implementation of the FEM.

This book contains sufficient materials to be adjudged as a text book with respect to the scenario that it covers the numerical analysis course thoroughly. In this book, every concept is illustrated by worked-out examples. In addition, it contains many exercises, covering various application areas. A number of computer programs have been developed by using MATHEMATICA®, with the aid of implementation of the corresponding algorithms related to numerical methods.

The bibliographic material to the relevant literature has been provided to serve as helpful sources for further study and research for interested readers.

**Santanu Saha Ray**

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I look forward to receive comments and suggestions from students, teachers, and researchers.

**Santanu Saha Ray**



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**Dr. Santanu Saha Ray** is an associate professor in the Department of Mathematics, National Institute of Technology, Rourkela, India. Dr. Saha Ray obtained his PhD in 2008 from Jadavpur University, Kolkata, India and MCA (Masters of Computer Applications) degree in 2001 from the Indian Institute of Engineering Science and Technology (IIST; formerly the Bengal Engineering College) Sibpur, India. He completed a master's degree in applied mathematics at the Calcutta University, Kolkata, India, in 1998 and a bachelor's (honors) degree in mathematics at St. Xavier's College, Kolkata, India, in 1996.

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A research scholar was awarded with PhD from the National Institute of Technology, Rourkela, India under his supervision. In addition, he is supervising five research scholars, including three senior research fellowship scholars. He had also been the lead guest editor of the international SCI journals of the Hindawi Publishing Corporation, New York.





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