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Rudolf Zurmühl

Numerical Analysis for Engineers and Physicists

Translated by
R. SUBRAMANIAN

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Translators' Preface

We are happy to have been asked to translate into English this well-known book by Prof. Dr. Zurmühl. The popularity and usefulness which this book has enjoyed amongst the German-knowing public have provided enough confidence that it is bound to be of great value to the English-knowing students of Mathematics.

Every translator is faced with a dilemma, namely, whether he should be literally faithful to the original or aim at the correct idiom of the language into which the translation is made at the risk of deviating, though slightly, from the original. We have all along tried to strike a balance between these conflicting objectives and accepted a 'least square fit' as the best solution.

This book should find a place on the desks of all those who are interested in applying numerical methods to practical problems. An overview of the salient features of the book is contained in the author's prefaces. We cannot possibly do better than referring the reader to them.

In a book of this size the number of printing errors located (and of course corrected!) by us is very small. Suggestions for improvement of the translation in all its aspects are welcome.

We thank the authorities of the Indian Institute of Technology, Madras for having permitted us to undertake this project. A few of our colleagues have read through portions of the translation and offered their suggestions, for which we are thankful to them. Mr. Venkateswaran did an excellent job in typing the entire manuscript. It is a pleasure to express our appreciation to M/s. Springer-Verlag and in particular to Mr. N. K. Mehra and Allied Publishers for their co-operation.

Madras 600036
January 1977

R. SUBRAMANIAN
P. ACHUTHAN
K. VENKATESAN

Preface to the Fifth Edition

In spite of the short period of time, since the appearance of the last edition, it appeared to me that a revision of many sections of the book was desirable and this was essentially due to the increasing influence of computers in all the areas of numerical mathematics. As before, the book will be an introduction to the fundamentals of numerical methods; it is not a textbook on computer science and programming. Still I felt it useful to include a brief introduction to the programming language ALGOL, which nowadays is an indispensable tool for an engineer to precisely formulate and solve his numerical problems and which gives him an easy access to the computers.

Besides many small improvements, the following parts of the book have been revised for this edition; the major deciding factor being easy adaptation to computer calculations. As a counterpart to Newton's method for solution of equations, the *Regula falsi* is introduced in the form of an algorithm with an almost-quadratic convergence; this approach has the essential advantage that it does not necessitate any differentiation. For iteration with linear convergence—this idea will be clarified later—Aitken's process for accelerating the convergence will be adopted, as it has proved to be an important general principle. The section on the Routh criterion is new and a method of Collatz (based on it) for solution of polynomial equations has been extended. In numerical integration, the method of Gauss has been presented at length on account of its fundamental importance.

The fifth chapter has been rewritten under the new title "Approximation". From the approximation in the least-squares sense, introduced at the beginning, the trigonometric approximation is derived. There is a new section on uniform approximation, an important problem today, for which is needed the powerful approximation method based on the trigonometric interpolation.

For the differential equations the automatic (computer) step-control of the Runge-Kutta method is specially noteworthy. For eigenvalue problems the multipoint ("Mehrstellen") difference method is based on the new approach of Falk. Finally, a new section brings the Ritz method to a schematic form—which can be used for general variational problems of ordinary differential equations and through which a computer solution of even complicated eigenvalue problems is made possible. By judicious omissions, I have attempted to maintain the original size of the book.

I have to thank my Chief Engineer, Mr. D. Stephan, for his valuable help in writing the introduction to ALGOL. I also have to thank Messrs.

H. J. Amtsberg and H. Weirich for carrying out numerical calculations and for help in proof-reading. I thank Mrs. H. Heydebreck for typing the manuscript. Finally, my thanks are due to Springer-Verlag for the fine get-up of the book—for which they are well known—and for their ready compliance with all my wishes.

Berlin 33, Summer, 1965
Trabener Str. 42

RUDOLF ZURMÜHL

From the Preface to the Second Edition

This book is conceived of as a supplement and continuation of the basic course on Mathematics in technical schools. It is intended to stimulate the young students of Engineering, to pursue those branches of mathematics that are fundamental to the numerical treatment of engineering problems of all kinds, i.e. to numerical methods in practical mathematics. It introduces the theory and practical aspects of these methods, equal emphasis being placed on lucid development of the basic ideas and on the details of numerical calculation. The book can also be used by the practising engineer, when, in solving his problems, he has to apply numerical methods.

A book meant for engineers and physicists must be different in many respects from the one meant specifically for the mathematicians. But it should certainly be equally reliable and accurate. While the mathematicians should be dedicated to developing new methods, physicists and engineers learn the practical aspects of the methods in the first place, in order to employ them as tools in their specific professional work. For the application of these methods in a meaningful and correct fashion, one should certainly understand their mathematical basis. A mere collection of recipes will not be useful. Only a person, who has understood well the principle of a method, will be in a position to estimate its limitations and range of applicability and to choose the best from among the many methods. It is, therefore, also one of the principal objectives of this book to clearly work out the method underlying the mathematical formulation of the problems and to show, in individual cases, the way that leads from the problem to the solution. Otherwise, in consonance with the purpose of the book, such discussions as will serve the practical solution of the problems will be spotlighted, while problems which are of interest more to the mathematician will be relegated to the background.

The book, therefore, does not completely exhaust all the methods developed for a given problem. Rather, it is considered to be one of its main tasks to make a careful selection of the methods to be treated—a selection, which is naturally determined by personal tastes.

Finally, a mathematical text-book, meant for the engineer, must also give a comparatively well-informed preparatory training in the calculation, —which has been often neglected in the past. As a prerequisite, the reader is assumed to have a knowledge of the basic course in mathematics and for the first part of the book only the material covered in the first two semesters. Additional material will be given in the later parts. The presen-

tation is deliberately wide and detailed, so that, I hope, even the reader who is not well versed in mathematical literature can follow it with some co-operation and patience on his part; he has only to have enough inclination for, and interest in, the subject.

Darmstadt
March, 1957

RUDOLF ZURMÜHL

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Contents

Introduction. Preliminaries

	Page
Remarks on numerical calculations	2
The Slide Rule	2
The Calculating machine	4
ALGOL	5

Chapter I

Equations

§ 1 General Equation with One Unknown	14
1.1 Introduction	14
1.2 Approximate solutions by graphical method	16
1.3 Improvement by Newton's method	19
1.4 Higher order correction due to Newton	21
1.5 Linear and quadratic interpolation	23
1.6 Iteration	26
1.7 Convergence questions: Linear and quadratic convergence	30
1.8 Acceleration of linear convergence	34
1.9 <i>Regula falsi</i> with almost-quadratic convergence	37
1.10 Complex roots	39
1.11 System of two equations in two unknowns	42
§ 2 Algebraic Equations: Horner's Scheme	45
2.1 Overview: General properties	45
2.2 Horner's Scheme	48
2.3 The complete Horner's Scheme	51
2.4 Newton's improvement of the roots	54
2.5 Computer calculation for the real roots	58
2.6 Cubic equations	60
2.7 Equation of the 4 th degree	63
2.8 The generalized Horner's Scheme	69
2.9 The Bairstow's method	73
§ 3. Algebraic Equations: Graeffe's Method	76
3.1 The Principle and computational scheme of Graeffe's method	76
3.2 Graeffe's method for real roots	79
3.3 An example	82
3.4 Graeffe's method for complex roots	84
3.5 Determination of complex roots according to Brodetsky-Smeal	87
3.6 Example by Brodetsky-Smeal method	93

§ 4 Stability Criteria. The Routh Criterion	95
4.1 Formulation of the problem	95
4.2 The Sturm chain	96
4.3 The locus criterion	99
4.4 The Routh Criterion	102
4.5 Generalization of Routh Criterion	106
4.6 Method of Collatz	108

Chapter II

Linear Equations and Matrices

§ 5 Gauss' Algorithm	111
5.1 Principle of the algorithm	111
5.2 The chain algorithm	118
5.3 Exchange of Rows where $b_{ii} = 0$	124
5.4 Symmetric matrix of coefficients	127
5.5 General homogeneous systems of equations	131
5.6 General inhomogeneous equations	136
§ 6 Matrices	138
6.1 General definitions and concepts	138
6.2 Matrix multiplication	142
6.3 Laws of matrix multiplication	146
6.4 Special cases of matrix multiplication	148
6.5 Quadratic forms	150
6.6 The chain algorithm as a matrix operation	152
§ 7 The Inverse Matrix	153
7.1 Concept and derivation of the inverse matrix	153
7.2 Computation of the inverse matrix	157
7.3 Matrix division	160
7.4 Inverse of a symmetric matrix	162
7.5 Similarity transformations	164
§ 8 Iterative Treatment of Systems of Linear Equations	165
8.1 The Gauss-Seidel iteration method	165
8.2 Convergence of the method	167
8.3 An example	169
8.4 Further iteration methods	170
8.5 Subsequent corrections	171
§ 9 The Eigenvalue Problem	173
9.1 Formulation of the problem	173
9.2 The system of eigenvectors	175
9.3 Expansion theorem: Iterated vectors	177
9.4 A survey of the methods of solutions	184
9.5 The general eigenvalue problem	186

Contents	XIII Page
§ 10 Eigenvalue Problems: Iterative Methods	187
10.1 v. Mises' iteration method	187
10.2 Equal and nearly equal eigenvalues	190
10.3 The Rayleigh quotient and its generalizations	192
10.4 Computer calculation—Programme	201
10.5 Transformation of the eigenvalues. Fractional iteration	203
10.6 Wielandt's fractional iteration	206
10.7 Determination of higher eigenvalues: Method of Koch	211
 Chapter III Interpolation and Integration 	
§ 11 General Interpolation Formulae	216
11.1 Formulation of the problem	216
11.2 General polynomial interpolation. The determinant approach	217
11.3 Lagrange's interpolation formula	219
11.4 Newton's interpolation formula	222
11.5 Divided differences, derivatives and remainder	228
11.6 Hermite's interpolation formula	229
§ 12 Special Interpolation Formulae	230
12.1 The difference scheme	230
12.2 Gregory-Newton interpolation formulae	235
12.3 Gaussian interpolation formulae	237
12.4 Everett-Laplace formula	238
12.5 Formulae of Stirling and Bessel	241
§ 13 Numerical Integration	242
13.1 Mean-value formulae	242
13.2 Trapezoidal and Simpson's rules	244
13.3 Alternative derivation of Simpson's rule	247
13.4 The three-eighths rule. Combination with Simpson's rule	249
13.5 General mean-value formulae. Remainder term. Estimation of errors	251
13.6 Quadrature formulae of Gauss	255
13.7 Difference formulae	257
13.8 Hermite quadrature	261
13.9 Examples	264
13.10 Multiple integration	266
§ 14 Graphical Integration	270
14.1 Single integration	270
14.2 Question of scales	272
14.3 An example	273

Chapter IV

Statistics and the theory of estimation

	<i>Page</i>
§ 15 Distribution of Population	275
15.1 Random experiment and random event	275
15.2 Probability	276
15.3 Stochastic independence	279
15.4 Stochastic variables. Distribution	281
15.5 The distribution function	285
15.6 Mean value and dispersion	288
15.7 Mean value and dispersion of many variables	291
§ 16 Random Sampling	292
16.1 Mean and dispersion of a random sample	292
16.2 Practical calculation of \bar{x} and s^2	296
16.3 Tests for normal distribution: Probability paper	299
§ 17 The Sampling Distribution	302
17.1 The distribution of the sample mean: Confidence limits for μ	303
17.2 The t -distribution: Confidence limits for μ	304
17.3 Distribution of s^2 : The χ^2 -distribution	307
§ 18 Statistical Testing Methods	311
18.1 Method of procedure. Errors of the first and second kind	311
18.2 Test statistics	313
18.3 Testing mean values	315
18.4 Comparison of two mean values	316
18.5 Test for dispersion: Control charts	320
18.6 The χ^2 -test	321
18.7 Two types of risks	323
§ 19 Estimation by the Method of Least Squares: Direct Observations	328
19.1 Estimation of direct observations of equal accuracy	329
19.2 Direct observations of unequal accuracy	333
19.3 The law of error propagation	336
§ 20 Estimate of Indirect Observations	339
20.1 The error equations	339
20.2 The Normal equations	342
20.3 Mean value and dispersion of the unknowns	345
20.4 Mean errors and confidence limits	348
20.5 Observation of unequal accuracy	351
§ 21 Least Square Parabolas	352
21.1 Formulation of the problem. Normal equations	352

Contents	XV
	Page
21.2 An example	357
21.3 Equidistant functional values	359
21.4 Numerical differentiation	360
21.5 Smoothing of the observed values	361

Chapter V

Approximation

§ 22 Least Squares Approximation	363
22.1 General approximation problems—Synopsis	363
22.2 The general form of the normal equations	366
22.3 Approximation by polynomials	367
22.4 Orthogonal systems	369
22.5 Orthogonalization methods	371
22.6 Legendre polynomials	373
§ 23 Harmonic Analysis	375
23.1 Formulation of the problem. Fourier coefficients. Continuous range	375
23.2 Fourier coefficients—Discrete range (Schedule methods)	378
23.3 Method of Runge and Zipperer	382
§ 24 Uniform Polynomial Approximation	388
24.1 The problem	388
24.2 Transformation to periodic function	390
24.3 T-polynomials	392
24.4 Uniform approximation—Discrete range	394
24.5 Procedure in the case of a symmetric function $f(x)$	396
24.6 Examples	397

Chapter VI

Differential equations: Initial value problems

§ 25 Basic Ideas. Graphical Methods	399
25.1 General remarks	399
25.2 Differential equation of the first order. Direction field, isoclines	401
25.3 The Euler-Cauchy (straight-line-segment) method	406
25.4 Order of accuracy	407
25.5 The trapezoidal rule. Iteration	410
25.6 Differential equation of the second order	413
§ 26 The Difference Method	416
26.1 Simpson's rule	417
26.2 Numerical stability	420
26.3 Numerically stable integration formulae	423
26.4 The initial calculation	425
26.5 Integration formulae with derivatives. Systems	428

26.6 Differential equations of the second and higher orders	Page 429
§ 27 The Runge-Kutta Method	437
27.1 Method for differential equations of the first order	437
27.2 Order of accuracy—Step-width	441
27.3 Differential equations of the second order: The Nyström method	446
27.4 Systems of differential equations	450
27.5 Determination of the Step-width	453

Chapter VII

Differential equations—Boundary and eigenvalue problems

§ 28 Introduction	456
28.1 Formulation of the problem: Simple examples	456
28.2 Linear boundary value problem	458
28.3 The eigenvalue problem	461
28.4 Examples of linear boundary value problems	464
28.5 Examples of linear eigenvalue problems	466
§ 29 Treatment as Initial Value Problem	470
29.1 Linear boundary value problems	470
29.2 Linear eigenvalue problems	473
29.3 Transition matrices	477
29.4 Calculation of Y_k by series expansion	482
29.5 Calculation of Y according to Runge-Kutta method	484
29.6 Intermediate conditions	486
§ 30 Difference Methods	489
30.1 Principle. Derivation of improved difference formulae	489
30.2 An example	491
30.3 Boundary formulae	493
30.4 Numerical calculation	495
30.5 Longitudinal and flexural vibrations	497
30.6 General multipoint expression due to Falk	500
§ 31 The Rayleigh-Ritz Method	504
31.1 The Rayleigh principle	504
31.2 The Rayleigh quotient as approximation to λ_1	509
31.3 Eigenvalue in the boundary condition	511
31.4 The Ritz method	514
31.5 Examples of the Ritz method	518
§ 32 Schematisation of the Ritz Method	521
32.1 Basic ideas, notations	521
32.2 Deformation of the field	524
32.3 Field expressions and field matrices	525

	<i>Page</i>
32.4 Construction of system matrices	527
32.5 Example	528
32.6 Computer construction of the matrices	530
32.7 Variable coefficients	531
32.8 Numerical calculations; higher eigenvalues	534
§ 33 Extension of the Rayleigh-Ritz Method	538
33.1 The Rayleigh quotient from the differential equation	538
33.2 The Ritz method with $R^*[u]$	544
33.3 The Galerkin equations	545
33.4 Method of Grammel	547
33.5 Derivation of the differential equation from the extremal requirement	552
33.6 Orthogonality, expansion, minimal properties	555
33.7 Properties of the Ritz approximations	560
§ 34 Method of Stepwise Approximation (Iteration)	563
34.1 General procedure	563
34.2 Numerical integration	566
34.3 Examples	567
34.4 Convergence of the method	573
34.5 The Schwarz constants and quotients	576
34.6 Calculation of the higher eigenvalues	578
Author and Subject Index	581