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A First Course in Numerical Analysis (International Series in Pure and Applied Mathematics) Ralston, Anthony. Published by McGraw Hill Book Co, NY (1965)

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MATH2071 - Numerical Methods in Scientific Computing II

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Ralston, A. and Rabinowitz, P. §8.3 in A First Course in Numerical Analysis, 2nd ed. New York: McGraw-Hill, 1978. Web pages about software packages, which also provide mathematical information (but might be based on Numerical Recipes?) Mathematical background; Ridders Zero Finder

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This book presents a modern introduction to analytical and numerical techniques for solving ordinary differential equations (ODEs). Contrary to the traditional format—the theorem-and-proof format—the book is focusing on analytical and numerical methods. The book supplies a variety of problems and examples, ranging from the elementary to the advanced level, to introduce and study the mathematics of ODEs. The analytical part of the book deals with solution techniques for scalar first-order and second-order linear ODEs, and systems of linear ODEs—with a special focus on the Laplace transform, operator techniques and power series solutions. In the numerical part, theoretical and practical aspects of Runge-Kutta methods for solving initial-value problems and shooting methods for linear two-point boundary-value problems are considered. The book is intended as a primary text for courses on the theory of ODEs and numerical treatment of ODEs for advanced undergraduate and early graduate students. It is assumed that the reader has a basic grasp of elementary calculus, in particular methods of integration, and of numerical analysis. Physicists, chemists, biologists, computer scientists and engineers whose work involves solving ODEs will also find the book useful as a reference work and tool for independent study. The book has been prepared within the framework of a German–Iranian research project on mathematical methods for ODEs, which was started in early 2012.

Covers numerical analysis for mathematics students without neglecting practical aspects.

This book is written for advanced undergraduates and graduates in atmospheric science. It introduces students to the essentials of finite-difference methods, numerical stability, spectral methods, data assimilation and initialization, boundary conditions, and parameterization of subgrid-scale phenomenon. It also covers more advanced topics such as finite-volume methods, semi-Lagrangian and semi-implicit schemes, and chemical transport modeling. Practical programming and written exercises are included.

Since the original publication of this book, available computer power has increased greatly. Today, scientific computing is playing an ever more prominent role as a tool in scientific discovery and engineering analysis. In this second edition, the key addition is an introduction to the finite element method. This is a widely used technique for solving partial differential equations (PDEs) in complex domains. This text introduces numerical methods and shows how to develop, analyse, and use them. Complete MATLAB programs for all the worked examples are now available at www.cambridge.org/Moin, and more than 30 exercises have been added. This thorough and practical book is intended as a first course in numerical analysis, primarily for new graduate students in engineering and physical science. Along with mastering the fundamentals of numerical methods, students will learn to write their own computer programs using standard numerical methods.

Computers and computation are extremely important components of physics and should be integral parts of a physicist’s education. Furthermore, computational physics is reshaping the way calculations are made in all areas of physics. Intended for the physics and engineering students who have completed the introductory physics course, A First Course in Computational Physics, Second Edition covers the different types of computational problems using MATLAB with exercises developed around problems of physical interest. Topics such as root finding, Newton-Cotes integration, and ordinary differential equations are included and presented in the context of physics problems. A few topics rarely seen at this level such as computerized tomography, are also included. Within each chapter, the student is led from relatively elementary problems and simple numerical approaches through derivations of more complex and sophisticated methods, often culminating in the solution to problems of significant difficulty. The goal is to demonstrate how numerical methods are used to solve the problems that physicists face. Read the review published in Computing in Science & Engineering magazine, March/April 2011 (Vol. 13, No. 2) © 2011 IEEE, Published by the IEEE Computer Society

Numerical Methods for Ordinary Differential Equations is a self-contained introduction to a fundamental field of numerical analysis and scientific computation. Written for undergraduate students with a mathematical background, this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject. It covers the topics traditionally treated in a first course, but also highlights new and emerging themes. Chapters are broken down into `lecture' sized pieces, motivated and illustrated by numerous theoretical and computational examples. Over 200 exercises are provided and these are starred according to their degree of difficulty. Solutions to all exercises are available to authorized instructors. The book covers key foundation topics: o Taylor series methods o Runge--Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes: o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university-level calculus class is assumed, although appropriate background results are also summarized in appendices. A dedicated website for the book containing extra information can be found via www.springer.com