CONTENTS

CHAPTER I

THE ACCURACY OF APPROXIMATE CALCULATIONS

ARTICLE		PAGE
1.	Introduction	1
2.	Approximate Numbers and Significant Figures	2
3.	Rounding of Numbers	2
4.	Absolute, Relative, and Percentage Errors	4
5.	Relation between Relative Error and the Number of Significant Figures	4
6.	The General Formula for Errors	8
7.	Application of the Error Formulas to the Fundamental Operations of Arithmetic and to Logarithms	10
8.	The Impossibility, in General, of Obtaining a Result More Accurate than the Data Used	20
9.	Further Considerations on the Accuracy of a Computed Result	23
10.	Accuracy in the Evaluation of a Formula or Complex Expression	24
11.	Accuracy in the Determination of Arguments from a Tabulated Function	28
12.	Accuracy of Series Approximations	32
13.	Errors in Determinants	39
14.	A Final Remark	40
	Exercises I	40

CHAPTER II

INTERPOLATION

DIFFERENCES. NEWTON'S FORMULAS OF INTERPOLATION

15.	Introduction	46
16.	Differences	48
17.	Effect of an Error in a Tabular Value	52
18.	Relation between Differences and Derivatives	54
19.	Differences of a Polynomial	54
20.	Newton's Formula for Forward Interpolation	56
21.	Newton's Formula for Backward Interpolation	59
	Exercises II	63

CHAPTER III

INTERPOLATION WITH UNEQUAL INTERVALS OF THE ARGUMENT

ARTICLE		PAGE
22.	Divided Differences	65
23.	Tables of Divided Differences	66
24.	Symmetry of Divided Differences	67
25.	Relation between Divided Differences and Simple Differences	68
26.	Newton's General Interpolation Formula	70
27.	Lagrange's Interpolation Formula	74
	Exercises III	77

CHAPTER IV

CENTRAL-DIFFERENCE INTERPOLATION FORMULAS

28.	Introduction	79
29.	Gauss's Central-Difference Formulas	79
30.	Stirling's Interpolation Formula	82
31.	Bessel's Interpolation Formulas	84
	Exercises IV	90

CHAPTER V

INVERSE INTERPOLATION

32.	Definition	93
33.	By Lagrange's Formula	93
34.	By Successive Approximations	93
35.	By Reversion of Series	96
	Exercises V	101

CHAPTER VI

THE ACCURACY OF INTERPOLATION FORMULAS

36.	Introduction	102
37.	Remainder Term in Newton's Formula (I) and in Lagrange's Formula	102
38.	Remainder Term in Newton's Formula (II)	104
39.	Remainder Term in Stirling's Formula	105
40.	Remainder Terms in Bessel's Formulas	106

ARTICLE PAGE

41. Recapitulation of Formulas for the Remainder 107
42. Accuracy of Linear Interpolation from Tables 112
Exercises VI 113

CHAPTER VII

INTERPOLATION WITH TWO INDEPENDENT VARIABLES TRIGONOMETRIC INTERPOLATION

43. Introduction 114
44. Double Interpolation by a Double Application of Single Interpolation 114
45. Double or Two-Way Differences 121
46. A General Formula for Double Interpolation 122
47. Trigonometric Interpolation 130
Exercises VII 132

CHAPTER VIII

NUMERICAL DIFFERENTIATION AND INTEGRATION

I. NUMERICAL DIFFERENTIATION

48. Numerical Differentiation 133

II. NUMERICAL INTEGRATION

49. Introduction 136
50. A General Quadrature Formula for Equidistant Ordinates 136
51. Simpson's Rule 137
52. Weddle's Rule 138
52A. The Trapezoidal Rule 142
53. Central-Difference Quadrature Formulas 144
54. Gauss's Quadrature Formula 152
55. Lobatto's Formula 159
56. Tchebycheff's Formula 162
57. Euler's Formula of Summation and Quadrature 165
58. Caution in the Use of Quadrature Formulas 168
59. Mechanical Cubature 172
60. Prismoids and the Prismoidal Formula 176
Exercises VIII 180

CHAPTER IX

THE ACCURACY OF QUADRATURE FORMULAS

ARTICLE		PAGE
61.	Introduction	183
62.	Formulas for the Inherent Error in Simpson's Rule	183
63.	The Inherent Error in Weddle's Rule	189
64.	The Remainder Terms in Central-Difference Formulas (53.1) and (53.3)	189
65.	The Inherent Errors in the Formulas of Gauss, Lobatto, and Tchebycheff	191
66.	The Remainder Term in Euler's Formula	192
	Exercises IX	193

CHAPTER X

THE SOLUTION OF NUMERICAL ALGEBRAIC AND TRANSCENDENTAL EQUATIONS

I. EQUATIONS IN ONE UNKNOWN

67.	Introduction	194
68.	Finding Approximate Values of the Roots	194
68A.	Finding Roots by Repeated Application of Location Theorem	196
69.	The Method of Interpolation, or of False Position (Regula Falsi)	197
70.	Solution by Repeated Plotting on a Larger Scale	199
71.	The Newton-Raphson Method	201
72.	Geometric Significance of the Newton-Raphson Method	203
73.	The Inherent Error in the Newton-Raphson Method	205
74.	A Special Procedure for Algebraic Equations	207
75.	The Method of Iteration	208
76.	Geometry of the Iteration Process	210
77.	Convergence of the Iteration Process	211
78.	Convergence of the Newton-Raphson Method	212
79.	Errors in the Roots due to Errors in the Coefficients and Constant Term	213

II. SIMULTANEOUS EQUATIONS IN SEVERAL UNKNOWNS

80.	The Newton-Raphson Method for Simultaneous Equations	215
81.	The Method of Iteration for Simultaneous Equations	219
82.	Convergence of the Iteration Process in the Case of Several Unknowns	221
	Exercises X	223

CHAPTER XI

GRAEFFE'S ROOT-SQUARING METHOD FOR SOLVING ALGEBRAIC EQUATIONS

ARTICLE PAGE

83. Introduction 225
84. Principle of the Method 225
85. The Root-Squaring Process 226
86. Case I. Roots Real and Unequal 228
87. A Check on the Coefficients in the Root-Squared Equation 232
88. Case II. Complex Roots 234
89. Case III. Roots Real and Numerically Equal 243
90. Brodetsky and Smeal's Improvement of Graeffe's Method 245
91. Improving the Accuracy of the Roots 257
Exercises XI 259

CHAPTER XII

NUMERICAL SOLUTION OF SIMULTANEOUS LINEAR EQUATIONS

I. SOLUTION BY DETERMINANTS

92. Evaluation of Numerical Determinants 260
93. Cramer's Rule 266

II. SOLUTION BY SUCCESSIVE ELIMINATION OF THE UNKNOWNS

94. The Method of Division by the Leading Coefficients 269
95. The Method of Gauss 272
96. Another Version of the Gauss Method 274

III. SOLUTION BY INVERSION OF MATRICES

97. Definitions 277
98. Addition and Subtraction of Matrices 278
99. Multiplication of Matrices 279
100. Inversion of Matrices 284
101. Solution of Equations by Matrix Methods 296

IV. SOLUTION BY ITERATION

102. Systems Solvable by Iteration 297
103. Conditions for the Convergence of the Iteration Process 301

ARTICLE PAGE

104. Errors in the Solutions when the Coefficients and Constant Terms are Subject to Errors 303
Exercises XII 307

CHAPTER XIII

THE NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS

I. EQUATIONS OF THE FIRST ORDER

105. Introduction 310
106. Euler's Method and Its Modification 310
107. Picard's Method of Successive Approximations 316
108. Use of Approximating Polynomials 320
109. Methods of Starting the Solution 327
110. Halving the Interval for h 334
Exercises XIII 336

II. EQUATIONS OF THE SECOND ORDER AND SYSTEMS OF SIMULTANEOUS EQUATIONS

111. Equations of the Second Order 337
112. Second-Order Equations with First Derivative Absent 342
113. Systems of Simultaneous Equations 348
114. Conditions for Convergence 350

III. OTHER METHODS OF SOLVING DIFFERENTIAL EQUATIONS NUMERICALLY

115. Milne's Method 353
116. The Runge-Kutta Method 358
117. Checks, Errors, and Accuracy 367
118. Some General Remarks 368
Exercises XIV 370

IV. THE DIFFERENTIAL EQUATIONS OF EXTERIOR BALLISTICS

119. The Simplest Case—Flat Earth with Constant Acceleration of Gravity 371
120. The General Case, Allowing for Variation in Air Density with Altitude 374
121. Methods of Finding the Starting Values 375
Exercises XV 390

CHAPTER XIV

THE NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS

ARTICLE PAGE

122. Introduction 391

I. DIFFERENCE QUOTIENTS AND DIFFERENCE EQUATIONS

123. Difference Quotients 392
124. Difference Equations 394

II. THE METHOD OF ITERATION

125. Solution of Difference Equations by Iteration 396
126. The Inherent Error in the Solution by Difference Equations .. 405
127. Applications of Conformal Transformation to Certain Problems 407

III. THE METHOD OF RELAXATION

128. Solution of Difference Equations by Relaxation 410
129. Triangular Networks 415
130. Block Relaxation 416
131. The Iteration and Relaxation Methods Compared 420

IV. THE RAYLEIGH-RITZ METHOD

132. Introduction 422
133. The Vibrating String 423
134. Vibration of a Rectangular Membrane 430
135. Comments on the Three Methods 435

CHAPTER XV

NUMERICAL SOLUTION OF INTEGRAL EQUATIONS

136. Integral Equations—Definitions 437
137. Boundary-Value Problems of Ordinary Differential Equations. Green's Functions 438
138. Linear Integral Equations 445
139. Non-Linear Integral Equations and Boundary-Value Problems 450

CHAPTER XVI

THE NORMAL LAW OF ERROR AND THE PRINCIPLE OF LEAST SQUARES

ARTICLE PAGE

140. Errors of Observations and Measurements 460
141. The Law of Accidental Errors 460
142. The Probability of Errors Lying between Given Limits 462
143. The Probability Equation 464
144. The Law of Error of a Linear Function of Independent Quantities 468
145. The Probability Integral and Its Evaluation 473
146. The Probability of Hitting a Target 476
147. The Principle of Least Squares 481
148. Weighted Observations 482
149. Residuals 484
150. The Most Probable Value of a Set of Direct Measurements 485
151. Law of Error for Residuals 487
152. Agreement between Theory and Experience 491
Exercises XVI 492

CHAPTER XVII

THE PRECISION OF MEASUREMENTS

153. Measurement, Direct and Indirect 493
154. Precision and Accuracy 493

I. DIRECT MEASUREMENTS

155. Measures of Precision 494
156. Relations between the Precision Measures 496
157. Geometric Significance of μ, r, and η 497
158. Relation between Probable Error and Weight, and the Probable Error of the Arithmetic and Weighted Means 499
159. Computation of the Precision Measures from the Residuals 500
160. The Combination of Sets of Measurements when the P.E.'s of Sets Are Given 503
Exercises XVII 509

II. INDIRECT MEASUREMENTS

161. The Probable Error of any Function of Independent Quantities Whose P.E.'s are Known 510

ARTICLE PAGE
162. The Two Fundamental Problems of Indirect Measurements... 513
163. Rejection of Observations and Measurements..... 519
Exercises XVIII..... 520

CHAPTER XVIII

EMPIRICAL FORMULAS

164. Introduction..... 522
165. The Graphic Method, or Method of Selected Points..... 522
166. The Method of Averages..... 528
167. The Method of Least Squares..... 533
168. Weighted Residuals..... 541
169. Non-Linear Formulas—The General Case..... 545
170. Determination of the Constants when Both Variables Are Subject to Error..... 551
171. Finding the Best Type of Formula..... 554
172. Smoothing of Observational and Experimental Data..... 556
Exercises XIX..... 562

CHAPTER XIX

HARMONIC ANALYSIS OF EMPIRICAL FUNCTIONS

173. Introduction..... 564
174. Case of 12 Ordinates..... 564
175. Case of 24 Ordinates..... 574
176. Periods other than 2π..... 579
Exercises XX..... 581

Appendix: Tables of Values of Probability Integral..... 582

Index..... 587

Answers to Exercises..... 595