CONTENTS

1	Computer Arithmetic And Errors	1-52
1.		
	Introduction	1
1.2	Some Mathematical Preliminaries	1
1.3	Number System	2
1.4	Base Conversion	3
1.5	Binary Arithmetic	11
1.6	Approximations and Errors	13
	Accuracy of Numbers	13
1.8	Errors and their Analysis	16
1.9	Inherent Errors	23
1.10	Rounding off Error	23
1.11	Truncation Error	24
1.12	The General Formula for Errors	26
1.13	Floating Point Arithmetic and Errors	28
1.14	Computer Storage	29
1.15	Concept of Normalized Floating Point	30
1.16	Pitfalls of Floating Point Representation	30
1.17	Error in a Series Approximation	35
1.18	Error in Determinants	36
1.19	Application of Error Formula to the Fundamental Operations of Arithmetics	37
1.20	Order of Approximations	44
1.21	Propagation of Error	45
1.22	Blunders	48
1.23	Numerical Instability	48
1.24	Sensitivity Analysis	49
1.25	Machine Computations	49
1.25	Computer Software	51
2.	Finite Difference Operators	53-94
2.1	Introduction	53
2.2	Difference Schemes	53
2.3	Relation between Operators	57
2.4	Fundamental Theorem of Difference Calculus	59
2.5	Method of Separation of Symbols	65
2.6	Effect of an Error in a Tabular Value	69
2.7	Factorial Notation	72
2.8	To Express a given Polynomial into Factorial Notation	73
2.9	Problems Based on Missing Terms	77
2.10	Differences of Zero	80
2.11	Divided Difference	81
	Differences between Divided Difference and Ordinary Difference	82
	Interpolation with Equal Intervals	95-134
	Introduction	95-134
3.2	Interpolation	95
3.3	Methods of Interpolation	95 95
3.4	Finite Difference Calculus	96
3.5	Newton-Gregory Formula for Forward Interpolation with Equal Intervals	96 96
3.6	Newton-Gregory's Backward Interpolation Formula with Equal Intervals	106
3.7	Some Words Problems based on Newton's Formulae	112
3.8	Central Differences Interpolation Formulae	117
	Stirling's Difference Formula	117
٥.9	Juliulu 3 pilicielice i Ullilula	113

	Bessel's Difference Formula	120
	Everett's Difference Formula	120
	Choice to select the suitable Interpolation Formula	121
4.	Interpolation with Unequal Intervals	135-164
	Introduction	135
4.2	Newton's Divided Difference Formula	135
4.3 4.4	Lagrange's Interpolation Formula	143 158
	Hermite's Interpolation Formula Inverse Interpolation	162
5.	Numerical Differentiation and Integrations	165-248
5.1	Introduction	165
	Derivative using Newton's Forward Interpolation Formula	165
5.3	Derivatives using Newton's Backward Difference Formula	166
5.4	Derivatives using Stirling's Formula	167
5.5	Derivatives using Bessel's Central Difference Formula	168
	Derivative using Newton's Divided Difference Formula	169
5.7	Maxima and Minima of Tabulated Function	169
5.8	Error Analysis in Numerical Differentiation	185
5.9	Error in Higher Order Derivatives	186
5.10	Numerical Quadrature	192
5.11	General Quadrature Formula for Equally Spaced Arguments	192
	The Trapezoidal Rule	192
	Simpson's 1/3 Rule	197
	Simpson's 3/8 Rule	198
	Weddle's Rule	207
5.16	Romberg's Method	209
5.17	Newton-Cote's Formula	212
	Properties of Cote's Numbers	213
5.19	Deductions from Newton-Cote's Formula	215
5.20	Gauss's Quadrature Formula	220
	Chebychev's Formula Higher Order Rules	225 228
5.23	Numerical evaluation of the Singular Integral	234
5.24	Numerical Double Integration	239
6.		249-336
	Introduction	249-330
	Properties of the Equations and Its Roots	249
6.3	Methods of Solution	250
	Bisection Method	250
	Iteration Method	261
6.6	Iterative Method for the System of Non-Linear Equations	268
6.7	Regula-Falsi Method (or Method of False Position)	269
6.8	Secant Method	278
6.9	Newton-Raphson's Method	283
6.10	Newton's Formula for finding Special type of Roots	286
6.11	Comparison of Newton's Method and Regula-Falsi Method	287
6.12	Birge-Vieta Method	297
	Complex Roots	306
6.14	Newton's Method for Complex Roots Muller's Method	306
6.15	Lin-Bairstow's Method	308 313
	Graeffe's Root Square Method	313
	The Quotient-Difference Method	326
7.		
	Numerical Solution of System of Simultaneous Equations	337-372
7.1 7.2	Introduction System of Simultaneous Linear Equations	337 337
/.2	System of Simultaneous Linear Equations	22/

7.3	Existence of Solution	338
7.4	Solution Methods using Matrices	339
7.5	Solution Methods based on Successive Elimination: Direct Method	340
7.6	Gauss Elimination Method	340
7.7	LU Decomposition Method or Method of Factorization	346
7.8	Jordan's Method	351
7.9	Crout's Method	353
7.10	Iterative Methods	358
7.11	Ill Conditioned and Well Conditioned Equations	368
7.12	Advantages and Disadvantages of Different Methods	370
8.	Matrix Inversion	373-404
8.1	Introduction	373
8.2	Gauss-Elimination Method	373
8.3	Gauss-Jordan Method	373
8.4	Triangularisation Method (Doolittle Method)	379
8.5	Crout's Method	386
8.6	Choleski's Method	389
8.7	Escalator Method	395
8.8	Iterative Method	400
8.9	Inversion of Complex Matrices	401
9.	Eigen Values and Eigen Vectors of a Matrix	405-462
9.1	Introduction	405
9.2	Relation between Eigenvalues and Eigenvectors	406
9.3	Eigenvalues of Special type of Matrices	407
9.4	Power Method	426
9.5	Inverse Power Method	432
9.6	Rutishauser Method	434
9.7	Jacobi's Method	437
9.8	Given's Method	444
9.0	divers nethod	444
9.9	House Holder's Method	448
9.9 9.10	House Holder's Method The Cayley-Hamilton Theorem	
9.9	House Holder's Method The Cayley-Hamilton Theorem	448
9.9 9.10 10. 10.1	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction	448 452
9.9 9.10 10. 10.1	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation	448 452 463-516
9.9 9.10 10. 10.1	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction	448 452 463-516 463
9.9 9.10 10. 10.1 10.2 10.3 10.4	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method	448 452 463-516 463 463
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series	448 452 463-516 463 463 465 468 473
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations	448 452 463-516 463 463 465 468
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method	448 452 463-516 463 463 465 468 473
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations	448 452 463-516 463 463 465 468 473 477
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations	448 452 463-516 463 465 468 473 477 484 492 493
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods	448 452 463-516 463 465 468 473 477 484 492 493 497
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method	448 452 463-516 463 465 468 473 477 484 492 493 497 508
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513
9.9 9.10 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11.	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517-550
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517-550
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517-550
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3 11.4	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations Elliptic Equations	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517-550 517 517
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3 11.4 11.5	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations Elliptic Equations Solution of Laplace Equations by LIEBERMANN's Iteration Process	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517 517 517 518 519 520
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3 11.4 11.5 11.6	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations Elliptic Equations Solution of Laplace Equations by LIEBERMANN's Iteration Process Parabolic Equations	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517 517 517 518 519 520 529
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3 11.4 11.5 11.6 11.7	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations Elliptic Equations Solution of Laplace Equations by LIEBERMANN's Iteration Process Parabolic Equations Solution by Forward Difference Method	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517 517 517 518 519 520 529 529
9.9 9.10 10. 10.1 10.2 10.3 10.4 10.5 10.6 10.7 10.8 10.9 10.10 10.11 10.12 10.13 10.14 11. 11.1 11.2 11.3 11.4 11.5 11.6	House Holder's Method The Cayley-Hamilton Theorem Initial Value Problems of Ordinary Differential Equations Introduction Existence and Uniqueness of Solution of Differential Equation Euler's Method Euler's Modified Method Solution by Taylor Series Picard's Method of Successive Approximations Runge-Kutta Method Simultaneous Differential Equations Solution of Second Order Differential Equations Milne's Methods Adam-Bashforth Method Error Analysis Convergence of a Method Stability Analysis Initial Value Problems of Partial Differential Equations Introduction Difference Quotients Classification of Partial Differential Equations Elliptic Equations Solution of Laplace Equations by LIEBERMANN's Iteration Process Parabolic Equations	448 452 463-516 463 465 468 473 477 484 492 493 497 508 511 513 513 517 517 517 518 519 520 529

	Index	661-663
14.13	Bibliography	659-660
14.14	Solution Of Simultaneous Difference Equations	653
14.13	Particular Solution Of The Complete Difference Equation	647
14.12	General Solution of Second Order Homogeneous Difference Equation General Solution Of The Homogeneous Difference Equation Of Order N	644
14.11	General Solution Of Second Order Homogeneous Difference Equation	643
14.10	Linearly Independent Solution or Fundamental Set of Solutions	638
14.9 14.10	Solution as Sequences Linear Homogeneous equation with Constant Coefficients	634 637
	Solution of the equation $y_{X + 1} = Ay_X + B$	629
14.7	Existence and Uniqueness theorem	629
	Linear Difference Equation	628
14.5	Solution of Difference Equation	626
14.4	Degree of Difference Equation	626
	Order of Difference Equation	625
	Difference Equation as a Relation among the value of y_X	625
	Introduction	625
	Difference Equations	625-654
	Approximation with Trigonometric Functions	615
	Rational Approximation	614
13.10	Lanczos Economization of Power Series for a General Function	614
	Chebyshev Polynomial Approximations	613
	Uniform Approximation	612
	Legendre and Chebyshev Polynomials	608
	Gram-Schmidt Orthogonalizing Process	607
13.5	Use of Orthogonal Functions	606
	Types of Approximations	602
13.3	Norm	601
13.2	Weirstress Theorem	601
13.1	Introduction	601
13.	Data Approximation of Functions	601-624
12.18	Multiple Linear Regression	594
12.17	Regression Analysis of Grouped Data	594
	Simplified Determination of Regression Analysis	593
	Non-linear Regression	590
	Fitting a Polynomial Function	588
	Angle between two lines of Regression	581
	Properties of Regression Coefficients	580
	Regression Analysis	579
	Spline Function	574
	Curve Fitting by sum of Exponentials	571
	Fitting of Some Special Curves	558
	Method of Curve-Fitting	558
	Most Plausible Solution of a System of Linear Equations	555
	Method of Least Squares	554
	Curve Fitting	554
	Graphical Representation	552
	Continuous Frequency Distribution	552
	Introduction	551-000
	Fitting of Curves and Cubic Splines	551-600
	Hyperbolic Equation	540
	Solution of Two-Dimensional Heat Equation: ADE Method	538
	Iterative Method	532
11 10	Dufort and Frankel's Method	532