Record Nr. UNINA9910816987203321 Autore Iserles A Titolo A first course in the numerical analysis of differential equations // Arieh Iserles Cambridge;; New York,: Cambridge University Press, 2009 Pubbl/distr/stampa **ISBN** 9780511995569 0-511-99556-3 1-283-33039-3 9786613330390 1-139-13490-6 1-139-12986-4 1-139-13379-9 0-511-50423-3 0-511-50637-6 Edizione [2nd ed.] Descrizione fisica 1 online resource (xviii, 459 pages) : digital, PDF file(s) Cambridge texts in applied mathematics Collana Disciplina 518/.6 Soggetti Differential equations - Numerical solutions Lingua di pubblicazione Inglese **Formato** Materiale a stampa Monografia Livello bibliografico Title from publisher's bibliographic system (viewed on 05 Oct 2015). Note generali Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Preface to the first edition; Preface to the second edition; Flowchart of contents; Part I. Ordinary differential equations: 1. Euler's method and beyond; 2. Multistep methods; 3. Runge-Kutta methods; 4. Stiff equations: 5. Geometric numerical integration: 6. Error control: 7. Nonlinear algebraic systems; Part II. The Poisson equation: 8. Finite difference schemes; 9. The finite element method; 10. Spectral

methods: 11. Gaussian elimination for sparse linear equations: 12. Classical iterative methods for sparse linear equations; 13. Multigrid techniques; 14. Conjugate gradients; 15. Fast Poisson solvers; Part III. Partial differential equations of evolution: 16. The diffusion equation: 17. Hyperbolic equations: Appendix. Bluffer's guide to useful mathematics: A.1. Linear algebra; A.2. Analysis; Bibliography; Index.

Sommario/riassunto Numerical analysis presents different faces to the world. For

mathematicians it is a bona fide mathematical theory with an applicable

flavour. For scientists and engineers it is a practical, applied subject, part of the standard repertoire of modelling techniques. For computer scientists it is a theory on the interplay of computer architecture and algorithms for real-number calculations. The tension between these standpoints is the driving force of this book, which presents a rigorous account of the fundamentals of numerical analysis of both ordinary and partial differential equations. The exposition maintains a balance between theoretical, algorithmic and applied aspects. This second edition has been extensively updated, and includes new chapters on emerging subject areas: geometric numerical integration, spectral methods and conjugate gradients. Other topics covered include multistep and Runge-Kutta methods; finite difference and finite elements techniques for the Poisson equation; and a variety of algorithms to solve large, sparse algebraic systems.