

# TABLE OF CONTENTS

<b>Preface</b> .....	7
<b>Notation</b> .....	10
<b>1. Accuracy of computation</b> .....	11
1.1. Propagation of data errors .....	11
1.2. Propagation of rounding errors.....	22
1.3. Propagation of data errors and rounding errors .....	34
1.4. Engineering applications .....	37
<b>2. Solving linear algebraic equations</b> .....	46
2.1. Matrix factorisation .....	46
2.2. Non-iterative algorithms .....	52
2.3. Iterative algorithms .....	62
<b>3. Approximation</b> .....	66
3.1. Interpolation .....	66
3.2. Least-squares approximation.....	73
3.3. Other types of approximation.....	87
3.4. Engineering applications .....	90
<b>4. Solving nonlinear algebraic equations</b> .....	93
4.1. Preliminary exercises .....	93
4.2. Single-point iterative algorithms .....	95
4.3. Multiple-point iterative algorithms .....	111
4.4. Accuracy of numerical solutions .....	115
4.5. Engineering applications .....	121
<b>5. Numerical differentiation</b> .....	123
5.1. Accuracy .....	123
5.2. Design of differentiation formulae .....	130
5.3. Optimisation of differentiation step .....	135
5.4. Engineering applications .....	138
<b>6. Numerical integration</b> .....	140
6.1. Preliminary exercises .....	140
6.2. Quadrature-based methods .....	144
6.3. Monte-Carlo methods.....	160
6.4. Engineering applications .....	163
<b>7. Solving ordinary differential equations</b> .....	165
7.1. Preliminary exercises .....	165
7.2. Single-step methods .....	168
7.3. Multi-step methods .....	186
7.4. Engineering applications .....	198
<b>Index of basic concepts of numerical analysis</b> .....	204
<b>Index of MATLAB functions</b> .....	206