Contents

Preface xiii

I Preliminaries: Mathematical Modeling, Errors, Hardware, and Software 1

1 Errors and Arithmetic 5
1.1 Sources of Error 5
1.2 Computational Science and Scientific Computing 7
1.3 Computer Arithmetic 8
1.4 How Errors Propagate 14
1.5 Mini Case Study: Avoiding Catastrophic Cancellation 15
1.6 How Errors Are Measured 17
1.7 Conditioning and Stability 20

2 Sensitivity Analysis: When a Little Means a Lot 23
2.1 Sensitivity Is Measured by Derivatives 23
2.2 Condition Numbers Give Bounds on Sensitivity 24
2.3 Monte Carlo Experiments Can Estimate Sensitivity 27
2.4 Confidence Intervals Give Insight into Sensitivity 28

3 Computer Memory and Arithmetic: A Look Under the Hood 31
3.1 A Motivating Example 31
3.2 Memory Management 32
3.3 Determining Hardware Parameters 34
3.4 Speed of Computer Arithmetic 36

4 Design of Computer Programs: Writing Your Legacy 39
4.1 Documentation 39
4.2 Software Design 41
4.3 Validation and Debugging 42
4.4 Efficiency 43
Contents

II  Dense Matrix Computations  45

5  Matrix Factorizations  49
  5.1  Basic Tools for Matrix Manipulation: The BLAS .............. 50
  5.2  The LU and Cholesky Decompositions .......................... 52
  5.3  The QR Decomposition ........................................... 57
     5.3.1  QR Decomposition by Givens Rotations ................. 58
     5.3.2  QR by Gram–Schmidt Orthogonalization ................. 60
     5.3.3  Computing and Using the QR Decomposition ............. 62
     5.3.4  Mini Case Study: Least Squares Data Fitting ............. 65
  5.4  The Rank-Revealing QR Decomposition (RR-QR) .................. 67
  5.5  Eigendecomposition .............................................. 68
     5.5.1  Computing the Eigendecomposition ....................... 68
     5.5.2  Mini Case Study: Stability Analysis of a Linear Control System .................................................. 71
     5.5.3  Other Uses for Eigendecompositions ...................... 72
  5.6  The Singular Value Decomposition (SVD) ....................... 73
     5.6.1  Computing and Using the SVD ............................. 73
     5.6.2  Mini Case Study: Solving Ill-Conditioned and Rank-Deficient Least Squares Problems ...................... 74
  5.7  Some Matrix Tasks to Avoid .................................... 76
  5.8  Summary .......................................................... 78

6  Case Study: Image Deblurring: I Can See Clearly Now  81
(coauthored by James G. Nagy)

7  Case Study: Updating and Downdating Matrix Factorizations:
A Change in Plans .................................................. 87

8  Case Study: The Direction-of-Arrival Problem .................... 97

III  Optimization and Data Fitting  105

9  Numerical Methods for Unconstrained Optimization  109
  9.1  Fundamentals for Unconstrained Optimization .................. 109
     9.1.1  How Do We Recognize a Solution? ....................... 110
     9.1.2  Geometric Conditions for Optimality .................... 112
     9.1.3  The Basic Minimization Algorithm ...................... 113
  9.2  The Model Method: Newton ...................................... 114
     9.2.2  Making Newton’s Method Safe: Modified Newton Methods .................................................. 117
  9.3  Descent Directions and Backtracking Linesearches ............ 119
  9.4  Trust Regions .................................................... 121
  9.5  Alternatives to Newton’s Method ............................... 122
     9.5.1  Methods that Require Only First Derivatives .......... 123
     9.5.2  Low-Storage First-Derivative Methods .................. 126
     9.5.3  Methods that Require No Derivatives ................. 129
  9.6  Summary .......................................................... 131
Contents

10 Numerical Methods for Constrained Optimization 135
  10.1 Fundamentals for Constrained Optimization .................. 135
  10.1.1 Optimality Conditions for Linear Constraints .............. 136
  10.1.2 Optimality Conditions for the General Case ............. 138
  10.2 Solving Problems with Bound Constraints .................. 139
  10.3 Solving Problems with Linear Equality Constraints: Feasible Directions 140
  10.4 Barrier and Penalty Methods for General Constraints ......... 141
  10.5 Interior-Point Methods .................................. 144
  10.6 Summary ........................................... 147

11 Case Study: Classified Information: The Data Clustering Problem (coauthored by Nargess Memarsadeghi) 149

12 Case Study: Achieving a Common Viewpoint: Yaw, Pitch, and Roll (coauthored by David A. Schug) 157

13 Case Study: Fitting Exponentials: An Interest in Rates 163

14 Case Study: Blind Deconvolution: Errors, Errors Everywhere 169

15 Case Study: Blind Deconvolution: A Matter of Norm 175

IV Monte Carlo Computations 183

16 Monte Carlo Principles 187
  16.1 Random Numbers and Their Generation ...................... 188
  16.2 Properties of Probability Distributions .................... 190
  16.3 The World Is Normal .................................. 191
  16.4 Pseudorandom Numbers and Their Generation .............. 192
  16.5 Mini Case Study: Testing Random Numbers ................. 193

17 Case Study: Monte Carlo Minimization and Counting: One, Two, Too Many (coauthored by Isabel Beichl and Francis Sullivan) 195

18 Case Study: Multidimensional Integration: Partition and Conquer 203

19 Case Study: Models of Infection: Person to Person 213

V Ordinary Differential Equations 221

20 Solution of Ordinary Differential Equations 225
  20.1 Initial Value Problems for Ordinary Differential Equations .......... 226
    20.1.1 Standard Form .................................... 226
    20.1.2 Solution Families and Stability .......................... 228
20.2 Methods for Solving IVPs for ODEs ........................................... 232
  20.2.1 Euler’s Method, Stability, and Error ................................ 232
  20.2.2 Predictor-Corrector Methods .......................................... 237
  20.2.3 The Adams Family ...................................................... 239
  20.2.4 Some Ingredients in Building a Practical ODE Solver ........... 240
  20.2.5 Solving Stiff Problems ............................................... 243
  20.2.6 An Alternative to Adams Formulas: Runge–Kutta .............. 243
20.3 Hamiltonian Systems .......................................................... 245
20.4 Differential-Algebraic Equations ............................................ 247
  20.4.1 Some Basics .................................................................. 248
  20.4.2 Numerical Methods for DAEs ......................................... 249
20.5 Boundary Value Problems for ODEs ....................................... 250
  20.5.1 Shooting Methods ....................................................... 253
  20.5.2 Finite Difference Methods ............................................ 254
20.6 Summary ............................................................................ 256

21 Case Study: More Models of Infection: It’s Epidemic .............. 259
22 Case Study: Robot Control: Swinging Like a Pendulum ........... 265
(coauthored by Yalin E. Sagduyu)
23 Case Study: Finite Differences and Finite Elements ............... 273
Getting to Know You

VI Nonlinear Equations and Continuation Methods ................. 281
24 Nonlinear Systems ............................................................... 285
  24.1 The Problem .................................................................. 285
  24.2 Nonlinear Least Squares Problems .................................... 287
  24.3 Newton-like Methods ..................................................... 288
  24.3.1 Newton’s Method for Nonlinear Equations ..................... 288
  24.3.2 Alternatives to Newton’s Method ................................. 289
  24.4 Continuation Methods ................................................... 291
  24.4.1 The Theory behind Continuation Methods .................... 293
  24.4.2 Following the Solution Path ...................................... 294
25 Case Study: Variable-Geometry Trusses ............................... 297
26 Case Study: Beetles, Cannibalism, and Chaos ....................... 301

VII Sparse Matrix Computations, with Application to Partial Differential Equations 307
27 Solving Sparse Linear Systems Taking the Direct Approach ....... 311
  27.1 Storing and Factoring Sparse Matrices ............................... 311
  27.2 What Matrix Patterns Preserve Sparsity? ........................... 313
  27.3 Representing Sparsity Structure ..................................... 314
Contents

27.4 Some Reordering Strategies for Sparse Symmetric Matrices .......... 314
27.5 Reordering Strategies for Nonsymmetric Matrices ................. 321

28 Iterative Methods for Linear Systems ........................................... 323
28.1 Stationary Iterative Methods (SIMs) ........................................ 324
28.2 From SIMs to Krylov Subspace Methods ................................. 326
28.3 Preconditioning CG ............................................................... 328
28.4 Krylov Methods for Symmetric Indefinite Matrices and for Normal
   Equations ................................................................................. 330
28.5 Krylov Methods for Nonsymmetric Matrices ............................ 331
28.6 Computing Eigendecompositions and SVDs with Krylov Methods ... 333

29 Case Study: Elastoplastic Torsion: Twist and Stress ...................... 335

30 Case Study: Fast Solvers and Sylvester Equations
   Both Sides Now ......................................................................... 341

31 Case Study: Eigenvalues: Valuable Principles ............................... 347

32 Multigrid Methods: Managing Massive Meshes ............................ 353

Bibliography .................................................................................. 361

Index ............................................................................................. 373