



Contents

Preface	xiii
List of Figures	xv
1. An Introduction to MATLAB®	1
1.1 The MATLAB Software Package	1
1.2 Matrices and Matrix Operations in MATLAB	3
1.3 Manipulating the Elements of a Matrix	5
1.4 Transposing Matrices	8
1.5 Special Matrices	9
1.6 Generating Matrices and Vectors with Specified Element Values	10
1.7 Matrix Functions	13
1.8 Using the MATLAB \ Operator for Matrix Division	14
1.9 Element-by-Element Operations	14
1.10 Scalar Operations and Functions	15
1.11 String Variables	19
1.12 Input and Output in MATLAB	24
1.13 MATLAB Graphics	27
1.14 Three-Dimensional Graphics	34
1.15 Manipulating Graphics—Handle Graphics	35
1.16 Scripting in MATLAB	43
1.17 User-Defined Functions in MATLAB	49
1.18 Data Structures in MATLAB	53
1.19 Editing MATLAB Scripts	57
1.20 Some Pitfalls in MATLAB	59

1.21	Faster Calculations in MATLAB	60
	Problems	61
2.	Linear Equations and Eigensystems	67
2.1	Introduction	67
2.2	Linear Equation Systems	70
2.3	Operators \ and / for Solving $\mathbf{Ax} = \mathbf{b}$	75
2.4	Accuracy of Solutions and Ill-Conditioning	80
2.5	Elementary Row Operations	83
2.6	Solution of $\mathbf{Ax} = \mathbf{b}$ by Gaussian Elimination	84
2.7	LU Decomposition	86
2.8	Cholesky Decomposition	91
2.9	QR Decomposition	93
2.10	Singular Value Decomposition	97
2.11	The Pseudo-Inverse	100
2.12	Over- and Underdetermined Systems	106
2.13	Iterative Methods	114
2.14	Sparse Matrices	115
2.15	The Eigenvalue Problem	126
2.16	Iterative Methods for Solving the Eigenvalue Problem	130
2.17	The MATLAB Function eig	135
2.18	Summary	139
	Problems	140
3.	Solution of Nonlinear Equations	147
3.1	Introduction	147
3.2	The Nature of Solutions to Nonlinear Equations	149
3.3	The Bisection Algorithm	150
3.4	Iterative or Fixed Point Methods	151
3.5	The Convergence of Iterative Methods	152
3.6	Ranges for Convergence and Chaotic Behavior	153
3.7	Newton's Method	156
3.8	Schroder's Method	160

3.9	Numerical Problems	162
3.10	The MATLAB Function <code>fzero</code> and Comparative Studies	164
3.11	Methods for Finding All the Roots of a Polynomial	166
3.12	Solving Systems of Nonlinear Equations	171
3.13	Broyden's Method for Solving Nonlinear Equations	175
3.14	Comparing the Newton and Broyden Methods	178
3.15	Summary	178
	Problems	179
4.	Differentiation and Integration	185
4.1	Introduction	185
4.2	Numerical Differentiation	185
4.3	Numerical Integration	189
4.4	Simpson's Rule	190
4.5	Newton–Cotes Formulae	194
4.6	Romberg Integration	196
4.7	Gaussian Integration	198
4.8	Infinite Ranges of Integration	201
4.9	Gauss–Chebyshev Formula	206
4.10	Gauss–Lobatto Integration	207
4.11	Filon's Sine and Cosine Formulae	211
4.12	Problems in the Evaluation of Integrals	215
4.13	Test Integrals	217
4.14	Repeated Integrals	219
4.15	MATLAB Functions for Double and Triple Integration	224
4.16	Summary	225
	Problems	226
5.	Solution of Differential Equations	233
5.1	Introduction	233
5.2	Euler's Method	235
5.3	The Problem of Stability	237
5.4	The Trapezoidal Method	239

5.5	Runge–Kutta Methods	242
5.6	Predictor–Corrector Methods	246
5.7	Hamming’s Method and the Use of Error Estimates	249
5.8	Error Propagation in Differential Equations	251
5.9	The Stability of Particular Numerical Methods	252
5.10	Systems of Simultaneous Differential Equations	256
5.11	The Lorenz Equations	259
5.12	The Predator–Prey Problem	260
5.13	Differential Equations Applied to Neural Networks	262
5.14	Higher-Order Differential Equations	266
5.15	Stiff Equations	267
5.16	Special Techniques	270
5.17	Extrapolation Techniques	274
5.18	Summary	276
	Problems	276
6.	Boundary Value Problems	283
6.1	Classification of Second-Order Partial Differential Equations	283
6.2	The Shooting Method	284
6.3	The Finite Difference Method	287
6.4	Two-Point Boundary Value Problems	289
6.5	Parabolic Partial Differential Equations	295
6.6	Hyperbolic Partial Differential Equations	299
6.7	Elliptic Partial Differential Equations	302
6.8	Summary	309
	Problems	310
7.	Fitting Functions to Data	313
7.1	Introduction	313
7.2	Interpolation Using Polynomials	313
7.3	Interpolation Using Splines	317
7.4	Fourier Analysis of Discrete Data	321
7.5	Multiple Regression: Least Squares Criterion	335

7.6	Diagnostics for Model Improvement	339
7.7	Analysis of Residuals	343
7.8	Polynomial Regression	347
7.9	Fitting General Functions to Data	355
7.10	Nonlinear Least Squares Regression	356
7.11	Transforming Data	359
7.12	Summary	363
	Problems	363
8.	Optimization Methods	371
8.1	Introduction	371
8.2	Linear Programming Problems	371
8.3	Optimizing Single-Variable Functions	378
8.4	The Conjugate Gradient Method	382
8.5	Moller's Scaled Conjugate Gradient Method	388
8.6	Conjugate Gradient Method for Solving Linear Systems	394
8.7	Genetic Algorithms	397
8.8	Continuous Genetic Algorithm	413
8.9	Simulated Annealing	418
8.10	Constrained Nonlinear Optimization	421
8.11	The Sequential Unconstrained Minimization Technique	426
8.12	Summary	429
	Problems	429
9.	Applications of the Symbolic Toolbox	433
9.1	Introduction to the Symbolic Toolbox	433
9.2	Symbolic Variables and Expressions	434
9.3	Variable-Precision Arithmetic in Symbolic Calculations	439
9.4	Series Expansion and Summation	441
9.5	Manipulation of Symbolic Matrices	444
9.6	Symbolic Methods for the Solution of Equations	449
9.7	Special Functions	450
9.8	Symbolic Differentiation	452
9.9	Symbolic Partial Differentiation	454

9.10 Symbolic Integration	456
9.11 Symbolic Solution of Ordinary Differential Equations	459
9.12 The Laplace Transform	464
9.13 The Z-Transform	466
9.14 Fourier Transform Methods	468
9.15 Linking Symbolic and Numerical Processes	472
9.16 Summary	475
Problems	475
Appendices	
A. Matrix Algebra	481
A.1 Introduction	481
A.2 Matrices and Vectors	481
A.3 Some Special Matrices	482
A.4 Determinants	483
A.5 Matrix Operations	484
A.6 Complex Matrices	485
A.7 Matrix Properties	486
A.8 Some Matrix Relationships	486
A.9 Eigenvalues	487
A.10 Definition of Norms	487
A.11 Reduced Row Echelon Form	488
A.12 Differentiating Matrices	489
A.13 Square Root of a Matrix	490
B. Error Analysis	491
B.1 Introduction	491
B.2 Errors in Arithmetic Operations	492
B.3 Errors in the Solution of Linear Equation Systems	493
Solutions to Selected Problems	497
Bibliography	521
Index	525