

Jean-Paul Delahaye

Sequence Transformations



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Sequence Transformations Springer Series In Computational Mathematics Vol 11

Eugene L. Allgower, Kurt Georg



Sequence Transformations Springer Series In Computational Mathematics Vol 11:

Sequence Transformations Jean-Paul Delahaye, 2012-12-06 The book gives a very clear and concise summary of the important fields of sequence transformations and convergence acceleration methods Some of the outstanding features are precise definitions of algorithmic sequence transformations a study of the power of sequence transformations proof of negative results on acceleration methods namely that some sequence families are not accelerable new algorithms for convergence acceleration in particular automatic selection procedures For researchers and graduate students working in or with convergence acceleration methods and sequence transformations this book is sure to become an important tool This book is a contribution to the theory and practice of convergence acceleration methods It gives a new survey point of view on the subject with positive results new method of acceleration and negative results proofs that some sequence families are not accelerable

Orthogonal Polynomials Walter Gautschi, 2004-04-29 This is the first book on constructive methods for and applications of orthogonal polynomials and the first available collection of relevant Matlab codes The book begins with a concise introduction to the theory of polynomials orthogonal on the real line or a portion thereof relative to a positive measure of integration Topics which are particularly relevant to computation are emphasized The second chapter develops computational methods for generating the coefficients in the basic three term recurrence relation The methods are of two kinds moment based methods and discretization methods The former are provided with a detailed sensitivity analysis Other topics addressed concern Cauchy integrals of orthogonal polynomials and their computation a new discussion of modification algorithms and the generation of Sobolev orthogonal polynomials The final chapter deals with selected applications the numerical evaluation of integrals especially by Gauss type quadrature methods polynomial least squares approximation moment preserving spline approximation and the summation of slowly convergent series Detailed historic and bibliographic notes are appended to each chapter The book will be of interest not only to mathematicians and numerical analysts but also to a wide clientele of scientists and engineers who perceive a need for applying orthogonal polynomials

Solving Ordinary Differential Equations II Ernst Hairer, Gerhard Wanner, 2013-03-14 Whatever regrets may be we have done our best Sir Ernest Shackleton turning back on 9 January 1909 at 88 23 South Brahm's struggled for 20 years to write his first symphony Compared to this the 10 years we have been working on these two volumes may even appear short This second volume treats stiff differential equations and differential algebraic equations It contains three chapters Chapter IV on one step Runge Kutta methods for stiff problems Chapter V on multistep methods for stiff problems and Chapter VI on singular perturbation and differential algebraic equations Each chapter is divided into sections Usually the first sections of a chapter are of an introductory nature explain numerical phenomena and exhibit numerical results Investigations of a more theoretical nature are presented in the later sections of each chapter As in Volume I the formulas theorems tables and figures are numbered consecutively in each section and indicate in addition the section number In cross references to other chapters the latin

chapter number is put first References to the bibliography are again by author plus year in parentheses The bibliography again contains only those papers which are discussed in the text and is in no way meant to be complete

Numerical Methods Based on Sinc and Analytic Functions Frank Stenger, 2012-12-06 Many mathematicians scientists and engineers are familiar with the Fast Fourier Transform a method based upon the Discrete Fourier Transform Perhaps not so many mathematicians scientists and engineers recognize that the Discrete Fourier Transform is one of a family of symbolic formulae called Sinc methods Sinc methods are based upon the Sinc function a wavelet like function replete with identities which yield approximations to all classes of computational problems Such problems include problems over finite semi infinite or infinite domains problems with singularities and boundary layer problems Written by the principle authority on the subject this book introduces Sinc methods to the world of computation It serves as an excellent research sourcebook as well as a textbook which uses analytic functions to derive Sinc methods for the advanced numerical analysis and applied approximation theory classrooms Problem sections and historical notes are included

Numerical Methods for Singularly Perturbed Differential Equations Hans-Görg Roos, Martin Stynes, Lutz Tobiska, 2013-06-29 The analysis of singular perturbed differential equations began early in this century when approximate solutions were constructed from asymptotic expansions Preliminary attempts appear in the nineteenth century vD94 This technique has flourished since the mid 1960s Its principal ideas and methods are described in several textbooks Nevertheless asymptotic expansions may be impossible to construct or may fail to simplify the given problem then numerical approximations are often the only option The systematic study of numerical methods for singular perturbation problems started somewhat later in the 1970s While the research frontier has been steadily pushed back the exposition of new developments in the analysis of numerical methods has been neglected Perhaps the only example of a textbook that concentrates on this analysis is DMS80 which collects various results for ordinary differential equations but many methods and techniques that are relevant today especially for partial differential equations were developed after 1980 Thus contemporary researchers must comb the literature to acquaint themselves with earlier work Our purposes in writing this introductory book are twofold First we aim to present a structured account of recent ideas in the numerical analysis of singularly perturbed differential equations Second this important area has many open problems and we hope that our book will stimulate further investigations Our choice of topics is inevitably personal and reflects our own main interests

Numerical Continuation Methods Eugene L. Allgower, Kurt Georg, 2012-12-06 Over the past fifteen years two new techniques have yielded extremely important contributions toward the numerical solution of nonlinear systems of equations This book provides an introduction to and an up to date survey of numerical continuation methods tracing of implicitly defined curves of both predictor corrector and piecewise linear types It presents and analyzes implementations aimed at applications to the computation of zero points fixed points nonlinear eigenvalue problems bifurcation and turning points and economic equilibria Many algorithms are presented in a pseudo code format An appendix

supplies five sample FORTRAN programs with numerical examples which readers can adapt to fit their purposes and a description of the program package SCOUT for analyzing nonlinear problems via piecewise linear methods An extensive up to date bibliography spanning 46 pages is included The material in this book has been presented to students of mathematics engineering and sciences with great success and will also serve as a valuable tool for researchers in the field

History of Continued Fractions and Padé Approximants Claude Brezinski, 2012-12-06 The history of continued fractions is certainly one of the longest among those of mathematical concepts since it begins with Euclid's algorithm for the greatest common divisor at least three centuries B C As it is often the case and like Monsieur Jourdain in Molière's *Le bourgeois gentilhomme* who was speaking in prose though he did not know he was doing so continued fractions were used for many centuries before their real discovery The history of continued fractions and Padé approximants is also quite important since they played a leading role in the development of some branches of mathematics For example they were the basis for the proof of the transcendence of e in 1882 an open problem for more than two thousand years and also for our modern spectral theory of operators Actually they still are of great interest in many fields of pure and applied mathematics and in numerical analysis where they provide computer approximations to special functions and are connected to some convergence acceleration methods Continued fractions are also used in number theory computer science automata electronics etc

Analysis of Charge Transport Joseph W. Jerome, 2012-12-06 This book addresses the mathematical aspects of semiconductor modeling with particular attention focused on the drift diffusion model The aim is to provide a rigorous basis for those models which are actually employed in practice and to analyze the approximation properties of discretization procedures The book is intended for applied and computational mathematicians and for mathematically literate engineers who wish to gain an understanding of the mathematical framework that is pertinent to device modeling The latter audience will welcome the introduction of hydrodynamic and energy transport models in Chap 3 Solutions of the nonlinear steady state systems are analyzed as the fixed points of a mapping T or better a family of such mappings distinguished by system decoupling Significant attention is paid to questions related to the mathematical properties of this mapping termed the Gummel map Computational aspects of this fixed point mapping for analysis of discretizations are discussed as well We present a novel nonlinear approximation theory termed the Krasnoselskii operator calculus which we develop in Chap 6 as an appropriate extension of the Babuska Aziz inf sup linear saddle point theory It is shown in Chap 5 how this applies to the semiconductor model We also present in Chap 4 a thorough study of various realizations of the Gummel map which includes non uniformly elliptic systems and variational inequalities In Chap

Manuscripta Mathematica, 1989

Numerical Analysis: Historical Developments in the 20th Century C. Brezinski, L. Wuytack, 2012-12-02 Numerical analysis has witnessed many significant developments in the 20th century This book brings together 16 papers dealing with historical developments survey papers and papers on recent trends in selected areas of numerical analysis such as approximation and interpolation

solution of linear systems and eigenvalue problems iterative methods quadrature rules solution of ordinary partial and integral equations The papers are reprinted from the 7 volume project of the Journal of Computational and Applied Mathematics on homepage sac cam na2000 index html Numerical Analysis 2000 An introductory survey paper deals with the history of the first courses on numerical analysis in several countries and with the landmarks in the development of important algorithms and concepts in the field

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