

Numerical Methods for Engineers

Second Edition

D.V. Griffiths and I.M. Smith



CRC Press

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A CHAPMAN & HALL BOOK

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PROGRAM nm46
!---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices
USE nm_lib; USE precision; IMPLICIT NONE
INTEGER::i, iters, j, limit, n, nc, nr
REAL(iwp)::alpha, big, ct, den, d2=2.0_iwp, d4=4.0_iwp, hold, l2, one=1.0_iwp
penalty=1.E20_iwp, pi, st, small=1.E-20_iwp, tol, zero=0.0_iwp
REAL(iwp), ALLOCATABLE::a(:,:), a1(:,:), a2(:,:), enew(:), eold(:), p(:)
OPEN(10, FILE='jacobi.out', STATUS='NEW')
READ(10, *)n; ALLOCATE(a(n,n), a1(n,n), a2(n,n), enew(n), eold(n), p(n))
DO i=1,n; READ(10, *)a(i,i); ENDDO; a2=a1
READ(10, *)tol, limit, pi, st, small, one
WRITE(11, '(A, I5)') "Matrix A"
DO i=1,n; WRITE(11, '(6E12.4)') a(i,i); ENDDO; iters=0; eold=zero
DO i=1,n; DO j=i+1,n
IF(ABS(a(i,j))>big)THEN
big=ABS(a(i,j)); hold=a(i,j); nr=i; nc=j
END IF
END DO; ENDDO
IF(ABS(big)<small)EXIT
alpha=a(nr,nc)-a(nc,nc)
IF(ABS(alpha)<small)THEN
alpha=zero
ELSE
alpha=TAN(d4*PI/d2)
END IF
ct=COS(alpha); s=SIN(alpha)
p(nr,nr)=ct; p(nc,nc)=ct
a=MATMUL(MATMUL(TRANPOSE(a), p), p)
IF(iters<5)THEN
DO i=1,n; WRITE(11, '(6E12.4)') a(i,i); ENDDO
END IF
DO i=1,n; enew(i)=a(i,i); ENDDO
IF(checkit(enew, eold, tol).OR.iters==limit)EXIT
END DO
WRITE(11, '(A,/, I5)') "Iterations to Convergence", iters
WRITE(11, '(/, A)') "Matrix A"
DO i=1,n; WRITE(11, '(6E12.4)') a(i,i); ENDDO; WRITE(11, *)
DO i=1,n; a1=a2; DO j=1,n; a1(j,j)=a1(j,j)-a(i,i); ENDDO
x=zero; a1(i,i)=penalty; x(i)=penalty; x=eliminate(a1, x); l2=n
WRITE(11, '(A, E12.4)') "Eigenvalue ", a(i,i)
WRITE(11, '(A, 6E12.4)') "Eigenvector", x/l2; WRITE(11, *)
END DO

```

Numerical Methods For Scientists And Engineers 2nd Edition

D. Vaughan Griffiths, I.M. Smith



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Numerical Methods for Engineers and Scientists Using MATLAB Ramin S. Esfandiari, 2017 This book provides a pragmatic methodical and easy to follow presentation of numerical methods and their effective implementation using MATLAB which is introduced at the outset Each method is accompanied by at least one fully worked out example showing essential details involved in preliminary hand calculations as well as computations in MATLAB

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Table of Contents Numerical Methods For Scientists And Engineers 2nd Edition

1. Understanding the eBook Numerical Methods For Scientists And Engineers 2nd Edition
 - The Rise of Digital Reading Numerical Methods For Scientists And Engineers 2nd Edition
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods For Scientists And Engineers 2nd Edition
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Methods For Scientists And Engineers 2nd Edition

- User-Friendly Interface
- 4. Exploring eBook Recommendations from Numerical Methods For Scientists And Engineers 2nd Edition
 - Personalized Recommendations
 - Numerical Methods For Scientists And Engineers 2nd Edition User Reviews and Ratings
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- 5. Accessing Numerical Methods For Scientists And Engineers 2nd Edition Free and Paid eBooks
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- 6. Navigating Numerical Methods For Scientists And Engineers 2nd Edition eBook Formats
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 - Numerical Methods For Scientists And Engineers 2nd Edition Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods For Scientists And Engineers 2nd Edition
 - Highlighting and Note-Taking Numerical Methods For Scientists And Engineers 2nd Edition
 - Interactive Elements Numerical Methods For Scientists And Engineers 2nd Edition
- 8. Staying Engaged with Numerical Methods For Scientists And Engineers 2nd Edition
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods For Scientists And Engineers 2nd Edition
- 9. Balancing eBooks and Physical Books Numerical Methods For Scientists And Engineers 2nd Edition
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods For Scientists And Engineers 2nd Edition
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods For Scientists And Engineers 2nd Edition
 - Setting Reading Goals Numerical Methods For Scientists And Engineers 2nd Edition

- Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods For Scientists And Engineers 2nd Edition
 - Fact-Checking eBook Content of Numerical Methods For Scientists And Engineers 2nd Edition
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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