

ISNM
International Series of Numerical Mathematics
Internationale Schriftenreihe zur Numerischen Mathematik
Série internationale d'Analyse numérique
Vol. 13

Quadrature Formulae

by

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Helmut Brass, Knut Petras



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GHIZZETTI, OSSICINI, 2013-11-21 *Quadrature Theory* Helmut Brass, Knut Petras, 2011-10-12 Every book on numerical analysis covers methods for the approximate calculation of definite integrals The authors of this book provide a complementary treatment of the topic by presenting a coherent theory of quadrature methods that encompasses many deep and elegant results as well as a large number of interesting solved and open problems The inclusion of the word theory in the title highlights the authors emphasis on analytical questions such as the existence and structure of quadrature methods and selection criteria based on strict error bounds for quadrature rules Systematic analyses of this kind rely on certain properties of the integrand called co observations which form the central organizing principle for the authors theory and distinguish their book from other texts on numerical integration A wide variety of co observations are examined as a detailed understanding of these is useful for solving problems in practical contexts While quadrature theory is often viewed as a branch of numerical analysis its influence extends much further It has been the starting point of many far reaching generalizations in various directions as well as a testing ground for new ideas and concepts The material in this book should be accessible to anyone who has taken the standard undergraduate courses in linear algebra advanced calculus and real analysis **Computational Methods for Linear Integral Equations** Prem Kythe, Pratap Puri, 2011-06-28 This book presents numerical methods and computational aspects for linear integral equations Such equations occur in various areas of applied mathematics physics and engineering The material covered in this book though not exhaustive offers useful techniques for solving a variety of problems Historical information covering the nineteenth and twentieth centuries is available in fragments in Kantorovich and Krylov 1958 Anselone 1964 Mikhlin 1967 Lonseth 1977 Atkinson 1976 Baker 1978 Kondo 1991 and Brunner 1997 Integral equations are encountered in a variety of applications in many fields including continuum mechanics potential theory geophysics electricity and magnetism kinetic theory of gases hereditary phenomena in physics and biology renewal theory quantum mechanics radiation optimization optimal control systems communication theory mathematical economics population genetics queueing theory and medicine Most of the boundary value problems involving differential equations can be converted into problems in integral equations but there are certain problems which can be formulated only in terms of integral equations A computational approach to the solution of integral equations is therefore an essential branch of scientific inquiry Numerical Analysis M. Schatzman, 2002 Numerical analysis explains why numerical computations work or fail This book is divided into four parts Part I starts with a guided tour of floating number systems and machine arithmetic The exponential and the logarithm are constructed from scratch to present a new point of view on questions well known to the reader and the needed knowledge of linear algebra is summarized Part II

starts with polynomial approximation polynomial interpolation mean square approximation splines It then deals with Fourier series providing the trigonometric version of least square approximations and one of the most important numerical algorithms the fast Fourier transform Any scientific computation program spends most of its time solving linear systems or approximating the solution of linear systems even when trying to solve non linear systems Part III is therefore about numerical linear algebra while Part IV treats a selection of non linear or complex problems resolution of linear equations and systems ordinary differential equations single step and multi step schemes and an introduction to partial differential equations The book has been written having in mind the advanced undergraduate students in mathematics who are interested in the spice and spirit of numerical analysis The book does not assume previous knowledge of numerical methods It will also be useful to scientists and engineers wishing to learn what mathematics has to say about the reason why their numerical methods work or fail

Integral Equations Wolfgang Hackbusch, 2012-12-06 The theory of integral equations has been an active research field for many years and is based on analysis function theory and functional analysis On the other hand integral equations are of practical interest because of the boundary integral equation method which transforms partial differential equations on a domain into integral equations over its boundary This book grew out of a series of lectures given by the author at the Ruhr Universitat Bochum and the Christian Albrecht Universitat zu Kiel to students of mathematics The contents of the first six chapters correspond to an intensive lecture course of four hours per week for a semester Readers of the book require background from analysis and the foundations of numerical mathematics Knowledge of functional analysis is helpful but to begin with some basic facts about Banach and Hilbert spaces are sufficient The theoretical part of this book is reduced to a minimum in Chapters 2 4 and 5 more importance is attached to the numerical treatment of the integral equations than to their theory Important parts of functional analysis e.g. the Riesz-Schauder theory are presented without proof We expect the reader either to be already familiar with functional analysis or to become motivated by the practical examples given here to read a book about this topic We recall that also from a historical point of view functional analysis was initially stimulated by the investigation of integral equations

Numerical Methods and Applications Genko Nikolov, Natalia Kolkovska, Krassimir Georgiev, 2019-01-21 This book constitutes the thoroughly refereed post conference proceedings of the 9th International Conference on Numerical Methods and Applications NMA 2018 held in Borovets Bulgaria in August 2018 The 56 revised regular papers presented were carefully reviewed and selected from 61 submissions for inclusion in this book The papers are organized in the following topical sections numerical search and optimization problem driven numerical method motivation and application numerical methods for fractional diffusion problems orthogonal polynomials and numerical quadratures and Monte Carlo and Quasi Monte Carlo methods

Numerical Methods for Ordinary Differential Equations J. C. Butcher, 2008-04-15 In recent years the study of numerical methods for solving ordinary differential equations has seen many new developments This second edition of the author's pioneering text is fully

revised and updated to acknowledge many of these developments It includes a complete treatment of linear multistep methods whilst maintaining its unique and comprehensive emphasis on Runge Kutta methods and general linear methods Although the specialist topics are taken to an advanced level the entry point to the volume as a whole is not especially demanding Early chapters provide a wide ranging introduction to differential equations and difference equations together with a survey of numerical differential equation methods based on the fundamental Euler method with more sophisticated methods presented as generalizations of Euler Features of the book include Introductory work on differential and difference equations A comprehensive introduction to the theory and practice of solving ordinary differential equations numerically A detailed analysis of Runge Kutta methods and of linear multistep methods A complete study of general linear methods from both theoretical and practical points of view The latest results on practical general linear methods and their implementation A balance between informal discussion and rigorous mathematical style Examples and exercises integrated into each chapter enhancing the suitability of the book as a course text or a self study treatise Written in a lucid style by one of the worlds leading authorities on numerical methods for ordinary differential equations and drawing upon his vast experience this new edition provides an accessible and self contained introduction ideal for researchers and students following courses on numerical methods engineering and other sciences

The Theory of Cubature Formulas S.L. Sobolev, Vladimir Vaskevich, 1997-06-30 This volume considers various methods for constructing cubature and quadrature formulas of arbitrary degree These formulas are intended to approximate the calculation of multiple and conventional integrals over a bounded domain of integration The latter is assumed to have a piecewise smooth boundary and to be arbitrary in other aspects Particular emphasis is placed on invariant cubature formulas and those for a cube a simplex and other polyhedra Here the techniques of functional analysis and partial differential equations are applied to the classical problem of numerical integration to establish many important and deep analytical properties of cubature formulas The prerequisites of the theory of many dimensional discrete function spaces and the theory of finite differences are concisely presented Special attention is paid to constructing and studying the optimal cubature formulas in Sobolev spaces As an asymptotically optimal sequence of cubature formulas a many dimensional abstraction of the Gregory quadrature is indicated Audience This book is intended for researchers having a basic knowledge of functional analysis who are interested in the applications of modern theoretical methods to numerical mathematics

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