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KEY=METHODS - LOGAN LEXI

Numerical Solution of Partial Differential Equations

Finite Difference Methods

Oxford University Press *Substantially revised, this authoritative study covers the standard finite difference methods of parabolic, hyperbolic, and elliptic equations, and includes the concomitant theoretical work on consistency, stability, and convergence. The new edition includes revised and greatly expanded sections on stability based on the Lax-Richtmeyer definition, the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations, and a considerably improved presentation of iterative methods. A fast-paced introduction to numerical methods, this will be a useful volume for students of mathematics and engineering, and for postgraduates and professionals who need a clear, concise grounding in this discipline.*

Numerical Solution of Partial Differential Equations in Science and Engineering

John Wiley & Sons *From the reviews of Numerical Solution of PartialDifferential Equations in Science and Engineering: "The book by Lapidus and Pinder is a very comprehensive, evenexhaustive, survey of the subject . . . [It] is unique in that itcovers equally finite difference and finite element methods." Burrelle's "The authors have selected an elementary (but not simplistic)mode of presentation. Many different computational schemes aredescribed in great detail . . . Numerous practical examples andapplications are described from beginning to the end, often withcalculated results given." Mathematics of Computing "This volume . . . devotes its considerable number of pages tolucid developments of the methods [for solving partial differentialequations] . . . the writing is very polished and I found it apleasure to read!" Mathematics of Computation Of related interest . . . NUMERICAL ANALYSIS FOR APPLIED SCIENCE Myron B. Allen andEli L. Isaacson. A modern, practical look at numerical analysis,this book guides readers through a broad selection of numericalmethods, implementation, and basic theoretical results, with anemphasis on methods used in scientific computation involvingdifferential equations. 1997 (0-471-55266-6) 512 pp. APPLIED MATHEMATICS Second Edition, J. David Logan.Presenting an easily accessible treatment of mathematical methodsfor scientists and engineers, this acclaimed work covers fluidmechanics and calculus of variations as well as more modernmethods-dimensional analysis and scaling, nonlinear wavepropagation, bifurcation, and singular perturbation. 1996(0-471-16513-1) 496 pp.*

Applied Numerical Methods

Applied Numerical Methods Using MATLAB

John Wiley & Sons *In recent years, with the introduction of new media products, therehas been a shift in the use of programming languages from FORTRANor C to MATLAB for implementing numerical methods. This book makesuse of the powerful MATLAB software to avoid complex derivations,and to teach the fundamental concepts using the software to solvepractical problems. Over the years, many textbooks have beenwritten on the subject of numerical methods. Based on their courseexperience, the authors use a more practical approach and linkevery method to real engineering and/or science problems. The mainbenefit is that engineers don't have to know the mathematicaltheory in order to apply the numerical methods for solving theirreal-life problems. An Instructor's Manual presenting detailed solutions to all theproblems in the book is available online.*

Numerical Solution of Initial-value Problems in Differential-algebraic Equations

SIAM *Many physical problems are most naturally described by systems of differential and algebraic equations. This book describes some of the places where differential-algebraic equations (DAE's) occur. The basic mathematical theory for these equations is developed and numerical methods are presented and analyzed. Examples drawn from a variety of applications are used to motivate and illustrate the concepts and techniques. This classic edition, originally published in 1989, is the only general DAE book available. It not only develops guidelines for choosing different numerical methods, it is the first book to discuss DAE codes, including the popular DASSL code. An extensive discussion of backward differentiation formulas details why they have emerged as the most popular and best understood class of linear multistep methods for general DAE's. New to this edition is a chapter that brings the discussion of DAE*

software up to date. The objective of this monograph is to advance and consolidate the existing research results for the numerical solution of DAE's. The authors present results on the analysis of numerical methods, and also show how these results are relevant for the solution of problems from applications. They develop guidelines for problem formulation and effective use of the available mathematical software and provide extensive references for further study.

Numerical Solution of Ordinary Differential Equations

John Wiley & Sons *A concise introduction to numerical methodsand the mathematicalframework neededto understand their performance Numerical Solution of Ordinary Differential Equationspresents a complete and easy-to-follow introduction to classicaltopics in the numerical solution of ordinary differentialequations. The book's approach not only explains the presentedmathematics, but also helps readers understand how these numericalmethods are used to solve real-world problems. Unifying perspectives are provided throughout the text, bringingtogether and categorizing different types of problems in order tohelp readers comprehend the applications of ordinary differentialequations. In addition, the authors' collective academic experienceensures a coherent and accessible discussion of key topics,including: Euler's method Taylor and Runge-Kutta methods General error analysis for multi-step methods Stiff differential equations Differential algebraic equations Two-point boundary value problems Volterra integral equations Each chapter features problem sets that enable readers to testand build their knowledge of the presented methods, and a relatedWeb site features MATLAB® programs that facilitate theexploration of numerical methods in greater depth. Detailedreferences outline additional literature on both analytical andnumerical aspects of ordinary differential equations for furtherexploration of individual topics. Numerical Solution of Ordinary Differential Equations isan excellent textbook for courses on the numerical solution ofdifferential equations at the upper-undergraduate and beginninggraduate levels. It also serves as a valuable reference forresearchers in the fields of mathematics and engineering.*

Numerical Solution of Boundary Value Problems for Ordinary Differential Equations

SIAM *This book is the most comprehensive, up-to-date account of the popular numerical methods for solving boundary value problems in ordinary differential equations. It aims at a thorough understanding of the field by giving an in-depth analysis of the numerical methods by using decoupling principles. Numerous exercises and real-world examples are used throughout to demonstrate the methods and the theory. Although first published in 1988, this republication remains the most comprehensive theoretical coverage of the subject matter, not available elsewhere in one volume. Many problems, arising in a wide variety of application areas, give rise to mathematical models which form boundary value problems for ordinary differential equations. These problems rarely have a closed form solution, and computer simulation is typically used to obtain their approximate solution. This book discusses methods to carry out such computer simulations in a robust, efficient, and reliable manner.*

Numerical Solutions of Realistic Nonlinear Phenomena

Springer Nature *This collection covers new aspects of numerical methods in applied mathematics, engineering, and health sciences. It provides recent theoretical developments and new techniques based on optimization theory, partial differential equations (PDEs), mathematical modeling and fractional calculus that can be used to model and understand complex behavior in natural phenomena. Specific topics covered in detail include new numerical methods for nonlinear partial differential equations, global optimization, unconstrained optimization, detection of HIV- Protease, modelling with new fractional operators, analysis of biological models, and stochastic modelling.*

Applied Numerical Methods for Engineers and Scientists

Pearson *This comprehensive book includes over 800 problems including open ended, project type and design problems. Chapter topics include Introduction to Numerical Methods; Solution of Nonlinear Equations; Simultaneous Linear Algebraic Equations; Solution of Matrix Eigenvalue Problem; Curve Fitting and Interpolation; Statistical Methods; Numerical Differentiation; Numerical Integration; Numerical Solution of Ordinary Differential Equations: Initial Value Problems; Numerical Solution of Ordinary Differential Equations: Boundary Value Problems; Numerical Solution of Partial Differential Equations; Numerical Methods of Optimization ;Finite Element Method. This book is intended as a reference for numerical methods in engineering.*

Solution Methods for Integral Equations

Theory and Applications

Springer Science & Business Media

Numerical Methods and Optimization

A Consumer Guide

Springer *Initial training in pure and applied sciences tends to present problem-solving as the process of elaborating explicit closed-form solutions from basic principles, and then using these solutions in numerical applications. This approach is only applicable to very limited classes of problems that are simple enough for such closed-form solutions to exist. Unfortunately, most real-life problems are too complex to be amenable to this type of treatment. Numerical Methods – a Consumer Guide presents methods for dealing with them. Shifting the paradigm from formal calculus to numerical computation, the text makes it possible for the reader to · discover how to escape the dictatorship of those particular cases that are simple enough to receive a closed-form solution, and thus gain the ability to solve complex, real-life problems; · understand the principles behind recognized algorithms used in state-of-the-art numerical software; · learn the advantages and limitations of these algorithms, to facilitate the choice of which pre-existing bricks to assemble for solving a given problem; and · acquire methods that allow a critical assessment of numerical results. Numerical Methods – a Consumer Guide will be of interest to engineers and researchers who solve problems numerically with computers or supervise people doing so, and to students of both engineering and applied mathematics.*

Numerical Methods for PDEs

State of the Art Techniques

Springer *This volume gathers contributions from participants of the Introductory School and the IHP thematic quarter on Numerical Methods for PDE, held in 2016 in Cargese (Corsica) and Paris, providing an opportunity to disseminate the latest results and envisage fresh challenges in traditional and new application fields. Numerical analysis applied to the approximate solution of PDEs is a key discipline in applied mathematics, and over the last few years, several new paradigms have appeared, leading to entire new families of discretization methods and solution algorithms. This book is intended for researchers in the field.*

Numerical Solution of Stochastic Differential Equations

Springer Science & Business Media *The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations. From the reviews: "The authors draw upon their own research and experiences in obviously many disciplines... considerable time has obviously been spent writing this in the simplest language possible." --ZAMP*

Analytical and Numerical Methods for Volterra Equations

SIAM *Presents an aspect of activity in integral equations methods for the solution of Volterra equations for those who need to solve real-world problems. Since there are few known analytical methods leading to closed-form solutions, the emphasis is on numerical techniques. The major points of the analytical methods used to study the properties of the solution are presented in the first part of the book. These techniques are important for gaining insight into the qualitative behavior of the solutions and for designing effective numerical methods. The second part of the book is devoted entirely to numerical methods. The author has chosen the simplest possible setting for the discussion, the space of real functions of real variables. The text is supplemented by examples and exercises.*

Numerical Methods in Economics

MIT Press *To harness the full power of computer technology, economists need to use a broad range of mathematical techniques. In this book, Kenneth Judd presents techniques from the numerical analysis and applied mathematics literatures and shows how to use them in economic analyses. The book is divided into five parts. Part I provides a general introduction. Part II presents basics from numerical analysis on R^n, including linear equations, iterative methods, optimization, nonlinear equations, approximation methods, numerical integration and differentiation, and Monte Carlo methods. Part III covers methods for dynamic problems, including finite difference methods, projection methods, and numerical dynamic programming. Part IV covers perturbation and asymptotic solution methods. Finally, Part V covers applications to dynamic equilibrium analysis, including solution methods for perfect foresight models and rational expectation models. A website contains supplementary material including programs and answers to exercises.*

Numerical Methods for Viscosity Solutions and Applications

World Scientific *Geometrical optics and viscosity solutions / A.-P. Blanc, G. T. Kossioris and G. N. Makrakis -- Computation of vorticity evolution for a cylindrical Type-II superconductor subject to parallel and transverse applied magnetic fields / A. Briggs ... [et al.] -- A characterization of the value function for a class of degenerate control problems / F. Camilli -- Some microstructures in three dimensions / M. Chipot and V. Lecuyer -- Convergence of numerical schemes for the approximation of level set solutions to mean curvature flow / K. Deckelnick and G. Dziuk -- Optimal discretization steps in semi-lagrangian approximation of first-order PDEs / M. Falcone, R. Ferretti and T. Manfroni -- Convergence past singularities to the forced mean curvature flow for a modified reaction-diffusion approach / F. Fierro -- The viscosity-duality solutions approach to geometric pptics for the Helmholtz equation / L. Gosse and F. James -- Adaptive grid generation for evolutive Hamilton-Jacobi-Bellman equations / L. Grune -- Solution and application of anisotropic curvature driven evolution of curves (and surfaces) / K. Mikula -- An adaptive scheme on unstructured grids for the shape-*

from-shading problem / M. Sagona and A. Seghini -- On a posteriori error estimation for constant obstacle problems / A. Veeser.

Applied Functional Analysis

Numerical Methods, Wavelet Methods, and Image Processing

CRC Press *The methods of functional analysis have helped solve diverse real-world problems in optimization, modeling, analysis, numerical approximation, and computer simulation. Applied Functional Analysis presents functional analysis results surfacing repeatedly in scientific and technological applications and presides over the most current analytical and n*

Applied Numerical Methods Using Matlab

John Wiley & Sons *Market_Desc: · Undergraduate and graduate level students of Engineering· Engineers and Researchers using numerical methods Special Features: · A very practical title for students, engineers and researchers who apply numerical methods for solving problems using MATLAB· Includes exercises, problems and solutions with demonstrations through the MATLAB program· Solution Manual available for instructors About The Book: The objective of this book is to make use of the powerful MATLAB software to avoid complex derivations and to teach the fundamental concepts using the software to solve practical problems. The authors use a more practical approach and link every method to real engineering and/or science problems. The main idea is that engineers don t have to know the mathematical theory in order to apply the numerical methods for solving their real-life problems.*

Numerical Solution of Stochastic Differential Equations

Springer Science & Business Media *The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations. From the reviews: "The authors draw upon their own research and experiences in obviously many disciplines... considerable time has obviously been spent writing this in the simplest language possible." --ZAMP*

Applied Engineering Analysis

John Wiley & Sons *Applied Engineering Analysis Tai-Ran Hsu, San Jose State University, USA A resource book applying mathematics to solve engineering problems Applied Engineering Analysis is a concise textbookwhich demonstrates how toapply mathematics to solve engineering problems. It begins with an overview of engineering analysis and an introduction to mathematical modeling, followed by vector calculus, matrices and linear algebra, and applications of first and second order differential equations. Fourier series and Laplace transform are also covered, along with partial differential equations, numerical solutions to nonlinear and differential equations and an introduction to finite element analysis. The book also covers statistics with applications to design and statistical process controls. Drawing on the author's extensive industry and teaching experience, spanning 40 years, the book takes a pedagogical approach and includes examples, case studies and end of chapter problems. It is also accompanied by a website hosting a solutions manual and PowerPoint slides for instructors. Key features: Strong emphasis on deriving equations, not just solving given equations, for the solution of engineering problems. Examples and problems of a practical nature with illustrations to enhance student's self-learning. Numerical methods and techniques, including finite element analysis. Includes coverage of statistical methods for probabilistic design analysis of structures and statistical process control (SPC). Applied Engineering Analysis is a resource book for engineering students and professionals to learn how to apply the mathematics experience and skills that they have already acquired to their engineering profession for innovation, problem solving, and decision making.*

Applied Numerical Analysis with Mathematica

Editora E-papers *The first notebook (ANA0) aims to introduce the reader to the Mathematica system, illustrating the concepts and commands that will be required in the basic understanding of the notebooks to follow. The second notebook (ANA1) intends to discuss the questions of precision and accuracy in scientific computation, and how the system deals with fixed and variable precision arithmetic. The next eight notebooks (ANA2 through ANA9) deal with the most common computational tasks in numerical analysis, starting with polynomial interpolation and up to the solution of boundary value problems. The next two notebooks (ANA10 and ANA11) include research work by the authors on the use of the Integral Transform Method in the solution of differential eigenvalue problems and nonlinear partial differential equations, respectively.*

Advanced Numerical Methods for Differential Equations Applications in Science and Engineering

CRC Press *Mathematical models are used to convert real-life problems using mathematical concepts and language. These models are governed by differential equations whose solutions make it easy to understand real-life problems and can be applied to engineering and science disciplines. This book presents numerical methods for solving various mathematical models. This book offers real-life applications, includes research problems on numerical treatment, and shows how to develop the numerical methods for solving*

problems. The book also covers theory and applications in engineering and science. Engineers, mathematicians, scientists, and researchers working on real-life mathematical problems will find this book useful.

The Immersed Interface Method

Numerical Solutions of PDEs Involving Interfaces and Irregular Domains

SIAM *This book provides an introduction to the immersed interface method (IIM), a powerful numerical method for solving interface problems and problems defined on irregular domains for which analytic solutions are rarely available. This book gives a complete description of the IIM, discusses recent progress in the area, and describes numerical methods for a number of classic interface problems. It also contains many numerical examples that can be used as benchmark problems for numerical methods designed for interface problems on irregular domains.*

The Method of Summary Representation for Numerical Solution of Problems of Mathematical Physics

Elsevier *Pure and Applied Mathematics, Volume 79: The Method of Summary Representation for Numerical Solution of Problems of Mathematical Physics presents the numerical solution of two-dimensional and three-dimensional boundary-value problems of mathematical physics. This book focuses on the second-order and fourth-order linear differential equations. Organized into two chapters, this volume begins with an overview of ordinary finite-difference equations and the general solutions of certain specific finite-difference equations. This text then examines the various methods of successive approximation that are used exclusively for solving finite-difference equations. This book discusses as well the established formula of summary representation for certain finite-difference operators that are associated with partial differential equations of mathematical physics. The final chapter deals with the formula of summary representation to enable the researcher to write the solution of the corresponding systems of linear algebraic equations in a simple form. This book is a valuable resource for mathematicians and physicists.*

A Survey of Numerical Methods for the Solution of Fredholm Integral Equations of the Second Kind

Ordinary Differential Equations and Integral Equations

Elsevier */homepage/sac/cam/na2000/index.html7-Volume Set now available at special set price ! This volume contains contributions in the area of differential equations and integral equations. Many numerical methods have arisen in response to the need to solve "real-life" problems in applied mathematics, in particular problems that do not have a closed-form solution. Contributions on both initial-value problems and boundary-value problems in ordinary differential equations appear in this volume. Numerical methods for initial-value problems in ordinary differential equations fall naturally into two classes: those which use one starting value at each step (one-step methods) and those which are based on several values of the solution (multistep methods). John Butcher has supplied an expert's perspective of the development of numerical methods for ordinary differential equations in the 20th century. Rob Corless and Lawrence Shampine talk about established technology, namely software for initial-value problems using Runge-Kutta and Rosenbrock methods, with interpolants to fill in the solution between mesh-points, but the 'slant' is new - based on the question, "How should such software integrate into the current generation of Problem Solving Environments?" Natalia Borovykh and Marc Spijker study the problem of establishing upper bounds for the norm of the nth power of square matrices. The dynamical system viewpoint has been of great benefit to ODE theory and numerical methods. Related is the study of chaotic behaviour. Willy Govaerts discusses the numerical methods for the computation and continuation of equilibria and bifurcation points of equilibria of dynamical systems. Arieh Iserles and Antonella Zanna survey the construction of Runge-Kutta methods which preserve algebraic invariant functions. Valeria Antohe and Ian Gladwell present numerical experiments on solving a Hamiltonian system of Hénon and Heiles with a symplectic and a nonsymplectic method with a variety of precisions and initial conditions. Stiff differential equations first became recognized as special during the 1950s. In 1963 two seminal publications laid to the foundations for later development: Dahlquist's paper on A-stable multistep methods and Butcher's first paper on implicit Runge-Kutta methods. Ernst Hairer and Gerhard Wanner deliver a survey which retraces the discovery of the order stars as well as the principal achievements obtained by that theory. Guido Vanden Berghe, Hans De Meyer, Marnix Van Daele and Tanja Van Hecke construct exponentially fitted Runge-Kutta methods with s stages. Differential-algebraic equations arise in control, in modelling of mechanical systems and in many other fields. Jeff Cash describes a fairly recent class of formulae for the numerical solution of initial-value problems for stiff and differential-algebraic systems. Shengtai Li and Linda Petzold describe methods and software for sensitivity analysis of solutions of DAE initial-value problems. Again in the area of differential-algebraic systems, Neil Biehn, John Betts, Stephen Campbell and William Huffman present current work on mesh adaptation for DAE two-point boundary-value problems. Contrasting approaches to the question of how good an approximation is as a solution of a given equation involve (i) attempting to estimate the actual error (i.e., the difference between the true and the approximate solutions) and (ii) attempting to estimate the defect*

The Numerical Solution of Elliptic Equations

SIAM *A concise survey of the current state of knowledge in 1972 about solving elliptic boundary-value eigenvalue problems with the help of a computer. This volume provides a case study in scientific computing□the art of utilizing physical intuition, mathematical theorems and algorithms, and modern computer technology to construct and explore realistic models of problems arising in the natural sciences and engineering.*

Numerical Methods for Problems in Infinite Domains

Elsevier *This volume reviews and discusses the main numerical methods used today for solving problems in infinite domains. It also presents in detail one very effective method in this class, namely the Dirichlet-to-Neumann (DtN) finite element method. The book is intended to provide the researcher or engineer with the state-of-the-art in numerical solution methods for infinite domain problems, such as the problems encountered in acoustics and structural acoustics, fluid dynamics, meteorology, and many other fields of application. The emphasis is on the fundamentals of the various methods, and on reporting recent progress and forecasting future directions. An appendix at the end of the book provides an introduction to the essentials of the finite element method, and suggests a short list of texts on the subject which are categorized by their level of mathematics.*

Applied Mathematics And Modeling For Chemical Engineers

John Wiley & Sons *This Second Edition of the go-to reference combines the classical analysis and modern applications of applied mathematics for chemical engineers. The book introduces traditional techniques for solving ordinary differential equations (ODEs), adding new material on approximate solution methods such as perturbation techniques and elementary numerical solutions. It also includes analytical methods to deal with important classes of finite-difference equations. The last half discusses numerical solution techniques and partial differential equations (PDEs). The reader will then be equipped to apply mathematics in the formulation of problems in chemical engineering. Like the first edition, there are many examples provided as homework and worked examples.*

Hamilton-Jacobi-Bellman Equations

Numerical Methods and Applications in Optimal Control

Walter de Gruyter GmbH & Co KG *Optimal feedback control arises in different areas such as aerospace engineering, chemical processing, resource economics, etc. In this context, the application of dynamic programming techniques leads to the solution of fully nonlinear Hamilton-Jacobi-Bellman equations. This book presents the state of the art in the numerical approximation of Hamilton-Jacobi-Bellman equations, including post-processing of Galerkin methods, high-order methods, boundary treatment in semi-Lagrangian schemes, reduced basis methods, comparison principles for viscosity solutions, max-plus methods, and the numerical approximation of Monge-Ampère equations. This book also features applications in the simulation of adaptive controllers and the control of nonlinear delay differential equations. Contents From a monotone probabilistic scheme to a probabilistic max-plus algorithm for solving Hamilton–Jacobi–Bellman equations Improving policies for Hamilton–Jacobi–Bellman equations by postprocessing Viability approach to simulation of an adaptive controller Galerkin approximations for the optimal control of nonlinear delay differential equations Efficient higher order time discretization schemes for Hamilton–Jacobi–Bellman equations based on diagonally implicit symplectic Runge–Kutta methods Numerical solution of the simple Monge–Ampere equation with nonconvex Dirichlet data on nonconvex domains On the notion of boundary conditions in comparison principles for viscosity solutions Boundary mesh refinement for semi-Lagrangian schemes A reduced basis method for the Hamilton–Jacobi–Bellman equation within the European Union Emission Trading Scheme*

Numerical Solution of Two Point Boundary Value Problems

SIAM *Lectures on a unified theory of and practical procedures for the numerical solution of two point boundary-value problems.*

Numerical Methods for Partial Differential Equations

An Introduction

John Wiley & Sons *Numerical Methods for Partial Differential Equations: An Introduction Vitoriano Ruas, Sorbonne Universités, UPMC - Université Paris 6, France A comprehensive overview of techniques for the computational solution of PDE's Numerical Methods for Partial Differential Equations: An Introduction covers the three most popular methods for solving partial differential equations: the finite difference method, the finite element method and the finite volume method. The book combines clear descriptions of the three methods, their reliability, and practical implementation aspects. Justifications for why numerical methods for the main classes of PDE's work or not, or how well they work, are supplied and exemplified. Aimed primarily at students of Engineering, Mathematics, Computer Science, Physics and Chemistry among others this book offers a substantial insight into the principles numerical methods in this class*

of problems are based upon. The book can also be used as a reference for research work on numerical methods for PDE's. Key features: • A balanced emphasis is given to both practical considerations and a rigorous mathematical treatment. • The reliability analyses for the three methods are carried out in a unified framework and in a structured and visible manner, for the basic types of PDE's. • Special attention is given to low order methods, as practitioner's overwhelming default options for everyday use. • New techniques are employed to derive known results, thereby simplifying their proof. • Supplementary material is available from a companion website.

Solutions Manual to Accompany Applied Numerical Methods with Personal Computers

Numerical Solution of Partial Differential Equations by the Finite Element Method

Courier Corporation *An accessible introduction to the finite element method for solving numeric problems, this volume offers the keys to an important technique in computational mathematics. Suitable for advanced undergraduate and graduate courses, it outlines clear connections with applications and considers numerous examples from a variety of science- and engineering-related specialties.This text encompasses all varieties of the basic linear partial differential equations, including elliptic, parabolic and hyperbolic problems, as well as stationary and time-dependent problems. Additional topics include finite element methods for integral equations, an introduction to nonlinear problems, and considerations of unique developments of finite element techniques related to parabolic problems, including methods for automatic time step control. The relevant mathematics are expressed in non-technical terms whenever possible, in the interests of keeping the treatment accessible to a majority of students.*

The Numerical Solution of the American Option Pricing Problem

Finite Difference and Transform Approaches

World Scientific *The early exercise opportunity of an American option makes it challenging to price and an array of approaches have been proposed in the vast literature on this topic. In The Numerical Solution of the American Option Pricing Problem, Carl Chiarella, Boda Kang and Gunter Meyer focus on two numerical approaches that have proved useful for finding all prices, hedge ratios and early exercise boundaries of an American option. One is a finite difference approach which is based on the numerical solution of the partial differential equations with the free boundary problem arising in American option pricing, including the method of lines, the component wise splitting and the finite difference with PSOR. The other approach is the integral transform approach which includes Fourier or Fourier Cosine transforms. Written in a concise and systematic manner, Chiarella, Kang and Meyer explain and demonstrate the advantages and limitations of each of them based on their and their co-workers'' experiences with these approaches over the years. Contents: Introduction; The Merton and Heston Model for a Call; American Call Options under Jump-Diffusion Processes; American Option Prices under Stochastic Volatility and Jump-Diffusion Dynamics OCo The Transform Approach; Representation and Numerical Approximation of American Option Prices under Heston; Fourier Cosine Expansion Approach; A Numerical Approach to Pricing American Call Options under SVJD; Conclusion; Bibliography; Index; About the Authors. Readership: Post-graduates/ Researchers in finance and applied mathematics with interest in numerical methods for American option pricing; mathematicians/physicists doing applied research in option pricing. Key Features: Complete discussion of different numerical methods for American options; Able to handle stochastic volatility and/or jump diffusion dynamics; Able to produce hedge ratios efficiently and accurately*"

Numerical Methods for Fluid Dynamics

With Applications to Geophysics

Springer Science & Business Media *This scholarly text provides an introduction to the numerical methods used to model partial differential equations, with focus on atmospheric and oceanic flows. The book covers both the essentials of building a numerical model and the more sophisticated techniques that are now available. Finite difference methods, spectral methods, finite element method, flux-corrected methods and TVC schemes are all discussed. Throughout, the author keeps to a middle ground between the theorem-proof formalism of a mathematical text and the highly empirical approach found in some engineering publications. The book establishes a concrete link between theory and practice using an extensive range of test problems to illustrate the theoretically derived properties of various methods. From the reviews: "...the books unquestionable advantage is the clarity and simplicity in presenting virtually all basic ideas and methods of numerical analysis currently actively used in geophysical fluid dynamics." Physics of Atmosphere and Ocean*

Numerical Solution of Differential Equations

Academic Press *Numerical Solution of Differential Equations is a 10-chapter text that provides the numerical solution and practical aspects of differential equations. After a brief overview of the fundamentals of differential equations, this book goes on presenting the principal useful discretization techniques and their theoretical aspects, along with geometrical and physical examples, mainly from continuum mechanics. Considerable chapters are devoted to the development of the techniques of the numerical solution of differential equations and their analysis. The remaining chapters explore the influential invention in computational mechanics-finite elements. Each chapter emphasizes the relationship among the analytic formulation of the physical event, the discretization techniques applied to it, the algebraic properties of the discrete systems created, and the properties of the digital computer. This book will be of great value to undergraduate and graduate mathematics and physics students.*

Numerical Methods for Partial Differential Equations

Springer *The subject of partial differential equations holds an exciting place in mathematics. Inevitably, the subject falls into several areas of mathematics. At one extreme the interest lies in the existence and uniqueness of solutions, and the functional analysis of the proofs of these properties. At the other extreme lies the applied mathematical and engineering quest to find useful solutions, either analytically or numerically, to these important equations which can be used in design and construction. The book presents a clear introduction of the methods and underlying theory used in the numerical solution of partial differential equations. After revising the mathematical preliminaries, the book covers the finite difference method of parabolic or heat equations, hyperbolic or wave equations and elliptic or Laplace equations. Throughout, the emphasis is on the practical solution rather than the theoretical background, without sacrificing rigour.*

Numerical Continuation Methods

An Introduction

Springer Science & Business Media *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.*

Numerical Solution of Partial Differential Equations: Theory, Algorithms, and Their Applications

In Honor of Professor Raytcho Lazarov's 40 Years of Research in Computational Methods and Applied Mathematics

Springer Science & Business Media *One of the current main challenges in the area of scientific computing is the design and implementation of accurate numerical models for complex physical systems which are described by time dependent coupled systems of nonlinear PDEs. This volume integrates the works of experts in computational mathematics and its applications, with a focus on modern algorithms which are at the heart of accurate modeling: adaptive finite element methods, conservative finite difference methods and finite volume methods, and multilevel solution techniques. Fundamental theoretical results are revisited in survey articles and new techniques in numerical analysis are introduced. Applications showcasing the efficiency, reliability and robustness of the algorithms in porous media, structural mechanics and electromagnetism are presented. Researchers and graduate students in numerical analysis and numerical solutions of PDEs and their scientific computing applications will find this book useful.*