

A Practical To Pseudospectral Methods

Scientific Python is a significant public domain alternative to expensive proprietary software packages. This book teaches from scratch everything the working scientist needs to know using copious, downloadable, useful and adaptable code snippets. Readers will discover how easy it is to implement and test non-trivial mathematical algorithms and will be guided through the many freely available add-on modules. A range of examples, relevant to many different fields, illustrate the language's capabilities. The author also shows how to use pre-existing legacy code (usually in Fortran77) within the Python environment, thus avoiding the need to master the original code. In this new edition, several chapters have been re-written to reflect the IPython notebook style. With an extended index, an entirely new chapter discussing SymPy and a substantial increase in the number of code snippets, researchers and research students will be able to quickly acquire all the skills needed for using Python effectively.

This book features a selection of high-quality papers chosen from the best presentations at the International Conference on Spectral and High-Order Methods (2016), offering an overview of the depth and breadth of the activities within this important research area. The carefully reviewed papers provide a snapshot of the state of the art, while the extensive bibliography helps initiate new research directions.

This reference book provides the main definitions, theorems and techniques in the theory of Birkhoff interpolation by polynomials. The book begins with an article by G. G. Lorentz that discusses some of the important developments in approximation and interpolation in the last twenty years. It presents all the basic material known at the present time in a unified manner. Topics discussed include; applications of Birkhoff interpolation to approximation theory, quadrature formulas and Chebyshev systems; lacunary interpolation at special knots and an introduction to the theory of Birkhoff interpolation by splines.

This definitive introduction to finite element methods was thoroughly updated for this 2007 third edition, which features important material for both research and application of the finite element method. The discussion of saddle-point problems is a highlight of the book and has been elaborated to include many more nonstandard applications. The chapter on applications in elasticity now contains a complete discussion of locking phenomena. The numerical solution of elliptic partial differential equations is an important application of finite elements and the author discusses this subject comprehensively. These equations are treated as variational problems for which the Sobolev spaces are the right framework. Graduate students who do not necessarily have any particular background in differential equations, but require an introduction to finite element methods will find this text invaluable. Specifically, the chapter on finite elements in solid mechanics provides a bridge between mathematics and engineering. Chebyshev polynomials crop up in virtually every area of numerical analysis, and they hold particular importance in recent advances in subjects such as orthogonal polynomials, polynomial approximation, numerical integration, and spectral methods. Yet no book dedicated to Chebyshev polynomials has been published since 1990, and even that work focused primarily on the theoretical aspects. A broad, up-to-date treatment is long overdue. Providing highly readable exposition on the subject's state of

the art, Chebyshev Polynomials is just such a treatment. It includes rigorous yet down-to-earth coverage of the theory along with an in-depth look at the properties of all four kinds of Chebyshev polynomials-properties that lead to a range of results in areas such as approximation, series expansions, interpolation, quadrature, and integral equations. Problems in each chapter, ranging in difficulty from elementary to quite advanced, reinforce the concepts and methods presented. Far from being an esoteric subject, Chebyshev polynomials lead one on a journey through all areas of numerical analysis. This book is the ideal vehicle with which to begin this journey and one that will also serve as a standard reference for many years to come.

This book and CD-ROM compile the most widely applicable methods for solving and approximating differential equations. The CD-ROM provides convenient access to these methods through electronic search capabilities, and together the book and CD-ROM contain numerous examples showing the methods use. Topics include ordinary differential equations, symplectic integration of differential equations, and the use of wavelets when numerically solving differential equations. * For nearly every technique, the book and CD-ROM provide: * The types of equations to which the method is applicable * The idea behind the method * The procedure for carrying out the method * At least one simple example of the method * Any cautions that should be exercised * Notes for more advanced users * References to the literature for more discussion or more examples, including pointers to electronic resources, such as URLs

Advances in photonics and nanotechnology have the potential to revolutionize humanity's ability to communicate and compute. To pursue these advances, it is mandatory to understand and properly model interactions of light with materials such as silicon and gold at the nanoscale, i.e., the span of a few tens of atoms laid side by side. These interactions are governed by the fundamental Maxwell's equations of classical electrodynamics, supplemented by quantum electrodynamics. This book presents the current state-of-the-art in formulating and implementing computational models of these interactions. Maxwell's equations are solved using the finite-difference time-domain (FDTD) technique, pioneered by the senior editor, whose prior Artech House books in this area are among the top ten most-cited in the history of engineering. This cutting-edge resource helps readers understand the latest developments in computational modeling of nanoscale optical microscopy and microchip lithography, as well as nanoscale plasmonics and biophotonics.

Gaussian quadrature is a powerful technique for numerical integration that falls under the broad category of spectral methods. The purpose of this work is to provide an introduction to the theory and practice of Gaussian quadrature. We study the approximation theory of trigonometric and orthogonal polynomials and related functions and examine the analytical framework of Gaussian quadrature. We discuss Gaussian quadrature for bandlimited functions, a topic inspired by some recent developments in the analysis of prolate spheroidal wave functions. Algorithms for the computation of the quadrature nodes and weights are described. Several applications of Gaussian quadrature are given, ranging from the evaluation of special functions to pseudospectral methods for solving differential equations. Software realization of select algorithms is provided. Table of Contents: Introduction / Approximating with Polynomials and Related Functions / Gaussian Quadrature / Applications / Links to Mathematical Software

This new book builds on the original classic textbook entitled: An Introduction to Computational Fluid Mechanics by C. Y. Chow which was originally published in 1979. In the decades that have passed since this book was published the field of computational fluid dynamics has seen a number of changes in both the sophistication of the algorithms used but also advances in the computer hardware and software available. This new book incorporates the latest algorithms in the solution techniques and supports this by using numerous examples of applications to a broad range of industries from mechanical and aerospace disciplines to civil and the biosciences. The computer programs are developed and available in MATLAB. In addition the core text provides up-to-date solution methods for the Navier-Stokes equations, including fractional step time-advancement, and pseudo-spectral methods. The computer codes at the following website:

www.wiley.com/go/biringen

The book describes how sparse optimization methods can be combined with discretization techniques for differential-algebraic equations and used to solve optimal control and estimation problems. The interaction between optimization and integration is emphasized throughout the book.

A selection of papers exploring a wide spectrum of new trends in nonlinear dynamics and control, such as bifurcation control, state estimation and reconstruction, analysis of behavior and stabilities, dynamics of nonlinear neural network models, and numerical algorithms. The papers focus on new ideas and the latest developments in both theoretical and applied research topics of nonlinear control. Because many of the authors are leading researchers in their own fields, the papers presented in this volume reflect the state of the art in the areas of nonlinear dynamics and control. Many of the papers in this volume were first presented at the highly successful "Symposium on New Trends in Nonlinear Dynamics and Control, and Their Applications," held October 18-19, 2002, in Monterey, California.

Of considerable importance to numerical analysts, this text contains the proceedings of the 18th Dundee Biennial Conference on Numerical Analysis, featuring eminent analysts and current topics. The papers cover everything from partial differential equations to linear algebra and approximation theory and contain contributions from the leading expert

Completely revised text applies spectral methods to boundary value, eigenvalue, and time-dependent problems, but also covers cardinal functions, matrix-solving methods, coordinate transformations, much more. Includes 7 appendices and over 160 text figures.

A focused presentation of how sparse optimization methods can be used to solve optimal control and estimation problems.

A Practical Guide to Pseudospectral Methods Cambridge University Press

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This book presents the authors' recent work on the numerical methods for the stability analysis of linear autonomous and periodic delay differential equations, which consist in applying pseudospectral techniques to discretize either the solution operator or the infinitesimal generator and in using the eigenvalues of the resulting matrices to approximate the exact spectra. The purpose of the book is to provide a complete and self-contained treatment, which includes the basic underlying mathematics and numerics, examples from population dynamics and engineering applications, and Matlab programs implementing the proposed numerical methods. A number of proofs is given to furnish a solid foundation, but the emphasis is on the (unifying) idea of the pseudospectral technique for the stability analysis of DDEs. It is aimed at advanced students and researchers in applied mathematics, in dynamical systems and in various fields of science and engineering, concerned with delay systems. A relevant feature of the book

is that it also provides the Matlab codes to encourage the readers to experience the practical aspects. They could use the codes to test the theory and to analyze the performances of the methods on the given examples. Moreover, they could easily modify them to tackle the numerical stability analysis of their own delay models.

This is a textbook on classical polynomial and rational approximation theory for the twenty-first century. Aimed at advanced undergraduates and graduate students across all of applied mathematics, it uses MATLAB to teach the field's most important ideas and results. Approximation Theory and Approximation Practice, Extended Edition differs fundamentally from other works on approximation theory in a number of ways: its emphasis is on topics close to numerical algorithms; concepts are illustrated with Chebfun; and each chapter is a PUBLISHable MATLAB M-file, available online. The book centers on theorems and methods for analytic functions, which appear so often in applications, rather than on functions at the edge of discontinuity with their seductive theoretical challenges. Original sources are cited rather than textbooks, and each item in the bibliography is accompanied by an editorial comment. In addition, each chapter has a collection of exercises, which span a wide range from mathematical theory to Chebfun-based numerical experimentation. This textbook is appropriate for advanced undergraduate or graduate students who have an understanding of numerical analysis and complex analysis. It is also appropriate for seasoned mathematicians who use MATLAB.

This revised edition discusses numerical methods for computing eigenvalues and eigenvectors of large sparse matrices. It provides an in-depth view of the numerical methods that are applicable for solving matrix eigenvalue problems that arise in various engineering and scientific applications. Each chapter was updated by shortening or deleting outdated topics, adding topics of more recent interest, and adapting the Notes and References section. Significant changes have been made to Chapters 6 through 8, which describe algorithms and their implementations and now include topics such as the implicit restart techniques, the Jacobi-Davidson method, and automatic multilevel substructuring.

Table of contents

This book explains recent results in the theory of moving frames that concern the symbolic manipulation of invariants of Lie group actions. In particular, theorems concerning the calculation of generators of algebras of differential invariants, and the relations they satisfy, are discussed in detail. The author demonstrates how new ideas lead to significant progress in two main applications: the solution of invariant ordinary differential equations and the structure of Euler-Lagrange equations and conservation laws of variational problems. The expository language used here is primarily that of undergraduate calculus rather than differential geometry, making the topic more accessible to a student audience. More sophisticated ideas from differential topology and Lie theory are explained from scratch using illustrative examples and exercises. This book is ideal for graduate students and researchers working in differential equations, symbolic computation, applications of Lie groups and, to a lesser extent, differential geometry.

Mathematics of Computing -- Numerical Analysis.

"Numerical simulation is an irreplaceable tool in earthquake ground motion research. Among all the numerical methods in seismology, the finite-difference (FD) technique is the most widely-used, providing the best balance of accuracy and computational efficiency. Now, for the first time, this book offers a comprehensive introduction to this method and its applications to earthquake motion"--

This book is a tribute to Prof. Alberto Isidori on the occasion of his 65th birthday. Prof. Isidori's prolific, pioneering and high-impact research activity has spanned over 35 years. Throughout his career, Prof. Isidori has developed ground-breaking results, has initiated research directions and has contributed towards the foundation of nonlinear control theory. In addition, his dedication to explain intricate issues and difficult concepts in a simple and rigorous way and to motivate young researchers has been instrumental to the intellectual growth of the nonlinear control community worldwide. The volume collects 27 contributions written by a total of 52 researchers. The principal author of each contribution has been selected among the researchers who have worked with Prof. Isidori, have influenced his research activity, or have had the privilege and honour of being his PhD students. The contributions address a significant number of control topics, including theoretical issues, advanced applications, emerging control directions and tutorial works. The diversity of the areas covered, the number of contributors and their international standing provide evidence of the impact of Prof. Isidori in the control and systems theory communities. The book has been divided into six parts: System Analysis, Optimization Methods, Feedback Design, Regulation, Geometric Methods and Asymptotic Analysis, reflecting important control areas which have been strongly influenced and, in some cases, pioneered by Prof. Isidori.

Spectral methods are well-suited to solve problems modeled by time-dependent partial differential equations: they are fast, efficient and accurate and widely used by mathematicians and practitioners. This class-tested 2007 introduction, the first on the subject, is ideal for graduate courses, or self-study. The authors describe the basic theory of spectral methods, allowing the reader to understand the techniques through numerous examples as well as more rigorous developments. They provide a detailed treatment of methods based on Fourier expansions and orthogonal polynomials (including discussions of stability, boundary conditions, filtering, and the extension from the linear to the nonlinear situation). Computational solution techniques for integration in time are dealt with by Runge-Kutta type methods. Several chapters are devoted to material not previously covered in book form, including stability theory for polynomial methods, techniques for problems with discontinuous solutions, round-off errors and the formulation of spectral methods on general grids. These will be especially helpful for practitioners.

This book is an introductory text to a range of numerical methods used today to simulate time-dependent processes in Earth science, physics, engineering, and many other fields. The physical problem of elastic wave propagation in 1D serves as a model system with which the various numerical methods are introduced and compared. The theoretical background is presented with substantial graphical material supporting the concepts. The results can be reproduced with the supplementary electronic material provided as python codes embedded in Jupyter notebooks. The book starts with a primer on the physics of elastic wave propagation, and a chapter on the fundamentals of parallel programming, computational grids, mesh generation, and hardware

models. The core of the book is the presentation of numerical solutions of the wave equation with six different methods: 1) the finite-difference method; 2) the pseudospectral method (Fourier and Chebyshev); 3) the linear finite-element method; 4) the spectral-element method; 5) the finite-volume method; and 6) the discontinuous Galerkin method. Each chapter contains comprehension questions, theoretical, and programming exercises. The book closes with a discussion of domains of application and criteria for the choice of a specific numerical method, and the presentation of current challenges. Readers are welcome to visit the author's website www.geophysik.lmu.de/Members/igel for more information on his research, projects, publications, and other activities.

This book presents the latest researches on hypersonic steady glide dynamics and guidance, including the concept of steady glide reentry trajectory and the stability of its regular perturbation solutions, trajectory damping control technique for hypersonic glide reentry, singular perturbation guidance of hypersonic glide reentry, trajectory optimization based on steady glide, linear pseudospectral generalized nominal effort miss distance guidance, analytical entry guidance and trajectory-shaping guidance with final speed and load factor constraints. They can be used to solve many new difficult problems in entry guidance. And many practical engineering cases are provided for the readers for better understanding. Researchers and students in the fields of flight vehicle design or flight dynamics, guidance and control could use the book as valuable reference.

The book focuses on symplectic pseudospectral methods for nonlinear optimal control problems and their applications. Both the fundamental principles and engineering practice are addressed. Symplectic pseudospectral methods for nonlinear optimal control problems with complicated factors (i.e., inequality constraints, state-delay, unspecific terminal time, etc.) are solved under the framework of indirect methods. The methods developed here offer a high degree of computational efficiency and accuracy when compared with popular direct pseudospectral methods. The methods are applied to solve optimal control problems arising in various engineering fields, particularly in path planning problems for autonomous vehicles. Given its scope, the book will benefit researchers, engineers and graduate students in the fields of automatic control, path planning, ordinary differential equations, etc. This book explains how, when and why the pseudospectral approach works.

Praise for the First Edition ". . . fills a considerable gap in the numerical analysis literature by providing a self-contained treatment . . . this is an important work written in a clear style . . . warmly recommended to any graduate student or researcher in the field of the numerical solution of partial differential equations." —SIAM Review Time-Dependent Problems and Difference Methods, Second Edition continues to provide guidance for the analysis of difference methods for computing approximate solutions to partial differential equations for time-dependent problems. The book treats differential equations and difference methods with a parallel development, thus achieving a more useful analysis of numerical methods. The Second Edition presents hyperbolic equations in great detail as well as new coverage on second-order systems of wave equations including acoustic waves, elastic waves, and Einstein equations. Compared to first-order hyperbolic systems, initial-boundary value problems for such systems contain new properties that must be taken into account when analyzing stability. Featuring the latest material in partial

differential equations with new theorems, examples, and illustrations, Time-Dependent Problems and Difference Methods, Second Edition also includes: High order methods on staggered grids Extended treatment of Summation By Parts operators and their application to second-order derivatives Simplified presentation of certain parts and proofs Time-Dependent Problems and Difference Methods, Second Edition is an ideal reference for physical scientists, engineers, numerical analysts, and mathematical modelers who use numerical experiments to test designs and to predict and investigate physical phenomena. The book is also excellent for graduate-level courses in applied mathematics and scientific computations.

Publisher Description

Since the publication of "Spectral Methods in Fluid Dynamics" 1988, spectral methods have become firmly established as a mainstream tool for scientific and engineering computation. The authors of that book have incorporated into this new edition the many improvements in the algorithms and the theory of spectral methods that have been made since then. This latest book retains the tight integration between the theoretical and practical aspects of spectral methods, and the chapters are enhanced with material on the Galerkin with numerical integration version of spectral methods. The discussion of direct and iterative solution methods is also greatly expanded.

In the era of cyber-physical systems, the area of control of complex systems has grown to be one of the hardest in terms of algorithmic design techniques and analytical tools. The 23 chapters, written by international specialists in the field, cover a variety of interests within the broader field of learning, adaptation, optimization and networked control. The editors have grouped these into the following 5 sections: "Introduction and Background on Control Theory", "Adaptive Control and Neuroscience", "Adaptive Learning Algorithms", "Cyber-Physical Systems and Cooperative Control", "Applications". The diversity of the research presented gives the reader a unique opportunity to explore a comprehensive overview of a field of great interest to control and system theorists. This book is intended for researchers and control engineers in machine learning, adaptive control, optimization and automatic control systems, including Electrical Engineers, Computer Science Engineers, Mechanical Engineers, Aerospace/Automotive Engineers, and Industrial Engineers. It could be used as a text or reference for advanced courses in complex control systems.

- Collection of chapters from several well-known professors and researchers that will showcase their recent work
- Presents different state-of-the-art control approaches and theory for complex systems
- Gives algorithms that take into consideration the presence of modelling uncertainties, the unavailability of the model, the possibility of cooperative/non-cooperative goals and malicious attacks compromising the security of networked teams
- Real system examples and figures throughout, make ideas concrete

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Presents different state-of-the-art control approaches and theory for complex systems
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Serves as a helpful reference for researchers and control engineers working with machine learning, adaptive control, and automatic control systems

Pure and applied mathematicians, physicists, scientists, and engineers use matrices and operators and their eigenvalues in quantum mechanics, fluid mechanics, structural analysis, acoustics, ecology, numerical analysis, and many other areas. However, in some

applications the usual analysis based on eigenvalues fails. For example, eigenvalues are often ineffective for analyzing dynamical systems such as fluid flow, Markov chains, ecological models, and matrix iterations. That's where this book comes in. This is the authoritative work on nonnormal matrices and operators, written by the authorities who made them famous. Each of the sixty sections is written as a self-contained essay. Each document is a lavishly illustrated introductory survey of its topic, complete with beautiful numerical experiments and all the right references. The breadth of included topics and the numerous applications that provide links between fields will make this an essential reference in mathematics and related sciences.

Mathematics is a universal language. Differential equations, mathematical modeling, numerical methods and computation form the underlying infrastructure of engineering and the sciences. In this context mathematical modeling is a very powerful tool for studying engineering problems, natural systems and human society. This interdisciplinary book cont

This book provides a guide to understanding of seismograms for graduate students, researchers, professionals in academia and the petroleum industry.

The nonlinear Schrodinger equation has received a great deal of attention from mathematicians, in particular because of its applications to nonlinear optics. It is also a good model dispersive equation, since it is often technically simpler than other dispersive equations, such as the wave or Korteweg-de Vries equation. Particularly useful tools in studying the nonlinear Schrodinger equation are energy and Strichartz's estimates. This book presents various mathematical aspects of the nonlinear Schrodinger equation. It examines both problems of local nature (local existence of solutions, uniqueness, regularity, smoothing effects) and problems of global nature (finite-time blowup, global existence, asymptotic behavior of solutions). The methods presented apply in principle to a large class of dispersive semilinear equations. Basic notions of functional analysis (Fourier transform, Sobolev spaces, etc.) are recalled in the first chapter, but the book is otherwise mostly self-contained.

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