Chapter 5 Finite Difference Methods York University

This textbook introduces several major numerical methods for solving various partial differential equations (PDEs) in science and engineering, including elliptic, parabolic, and hyperbolic equations. It covers traditional techniques that include the classic finite difference method and the finite element method as well as state-of-the-art numerical methods, such as the high-order compact difference method and the radial basis function meshless method. Helps Students Better Understand Numerical Methods through Use of MATLAB. The authors uniquely emphasize both theoretical numerical analysis and practical implementation of the algorithms in MATLAB, making the book useful for students in computational science and engineering. They provide students with simple, clear implementations instead of sophisticated usages of MATLAB functions. All the Material Needed for a Numerical Analysis Course Based on the authors' own courses, the text only requires some knowledge of computer programming, advanced calculus, and difference equations. It includes practical examples, exercises, references, and problems, along with a solutions manual for qualifying instructors. Students can download MATLAB code from www.crcpress.com, enabling them to easily modify or improve the codes to solve their own problems.

This book gives a systematic coverage of knowledge needed for numerical computation of fluid flows and heat transfer in five parts. Part One gives a brief history of computational machinery and a presentation of the governing equations for fluid flows and heat transfer. Part Two is devoted to the principles of the finite analytic method and its development for various types of equations. Part Three concentrates on methods of coordinate generation for applications on complex domains. Part Four presents various schemes for accomplishing the task in Part Three. Examples of a wide variety of problems are provided in Part Five.

This second volume in the Progress in Electromagnetic Research series examines recent advances in computational electromagnetics, with emphasis on scattering, as brought about by new formulations and algorithms which use finite element or finite difference techniques. Containing contributions by some of the world's leading experts, the papers thoroughly review and analyze this rapidly evolving area of computational electromagnetics. Covering topics ranging from the new finite-element based formulation for representing time-harmonic vector fields in 3-D inhomogeneous media using two coupled scalar potentials, to the consideration of conforming boundary elements and leap-frog time-marching in transient field problems involving corners and wedges in two and three dimensions, the volume will provide an indispensable reference source for practitioners and students of computational electromagnetics.

Since the first edition of this book, the literature on fitted mesh methods for singularly perturbed problems has expanded significantly. Over the intervening years, fitted meshes have been shown to be effective for an extensive set of singularly perturbed partial differential equations. In the revised version of this book, the reader will find an introduction to the basic theory associated with fitted numerical methods for singularly perturbed differential equations. Fitted mesh methods focus on the appropriate distribution of the mesh points for singularly perturbed problems. The global errors in the numerical approximations are measured in the pointwise maximum norm. The fitted mesh algorithm is particularly simple to implement in practice, but the theory of these numerical methods work is far from simple. This book can be used as an introductory text to the theory underpinning fitted mesh methods.

Finite Difference Methods in Heat Transfer presents a clear, step-by-step delineation of finite difference methods for solving engineering problems governed by ordinary and partial differential equations, with emphasis on heat transfer applications. The finite difference techniques presented apply to the numerical solution of problems governed by different partial differential equations encountered in many other fields. Fundamental concepts are introduced in an easy-to-follow manner. Representative examples illustrate the application of a variety of powerful and widely used finite difference techniques. The physical situations considered include the steady state and transient heat conduction, phase-change involving melting and solidification, steady and transient forced convection inside ducts, free convection over a flat plate, hyperbolic heat conduction, nonlinear diffusion, numerical grid generation techniques, and hybrid numerical-analytic solutions.

The doctoral thesis „Quasi-spectral finite difference methods: Convergence analysis and application to nonlinear optical pulse propagation“ by Tristan Kremp addresses the theory and application of so-called quasi-spectral finite differences. Contrary to the common Taylor approach, these are by construction exact for trigonometric instead of algebraic polynomials. With any fixed discretization spacing, this allows for a higher accuracy, e.g., when differentiating functions that have a band-pass like Fourier spectrum. In this dissertation, the convergence of such quasi-spectral finite differences is proven for the first time. It is shown that the highest possible order of convergence is the same as for the Taylor approach, i.e., it is basically identical to the total number of summands in the finite difference. This order is achieved if all frequencies, for which the quasi-spectral finite difference is exact, vanish sufficiently fast in comparison to the discretization spacing. This condition can be easily incorporated in the finite difference weights construction, which can be achieved by spectral interpolation or least-squares optimization, respectively. Employing previously unknown Haar (or Chebyshev) systems that consist of combinations of algebraic and trigonometric monomials, the equivalence of both methods of construction is proven. In a semidiscretization framework, the quasi-spectral finite differences are, for the first time, combined with exponential split-step integrators for an efficient solution of linear or nonlinear evolution equations. It is shown that a simple modification of the common symmetric split-step integrator guarantees its second-order convergence even in the presence of general nonlinearities. An important example of such a partial differential equation is the nonlinear Schrödinger equation (NLSE). In contrast to the standard literature, the NLSE is derived here directly from Maxwell’s equations, without the common assumption that the second spatial derivative in the direction of the propagation can be neglected, and without the assumption that the multiplicative nonlinear term behaves as a constant with respect to the Fourier transformation. A practically relevant application is the propagation of wavelength division multiplexing (WDM) signals in optical fibers. Compared to other semidiscretization techniques such as finite elements, wavelet collocation and the pseudo-spectral methods (split-step Fourier method) that are mostly employed by the industry, the quasi-spectral finite differences allow, at the same accuracy, for a substantial reduction of the computation time.

Within this monograph a comprehensive and systematic knowledge on shallow-water hydrodynamics is presented. A two-dimensional system of shallow-water equations is analyzed, including the mathematical and mechanical backgrounds, the properties of the system and its solution. Also featured is a new mathematical simulation of shallow-water flows by compressible plane flows of a special virtual perfect gas, as well as practical algorithms such as FDM, FEM, and FVM. Some of these algorithms have been utilized in solving the system, while others have been utilized in various fields. An emphasis has been placed on several classes of high-performance difference schemes and boundary procedures which have found wide uses recently for solving the Euler equations of gas dynamics in aeronautics and aerospace engineering. This book is constructed so that it may serve as a handbook for practitioners. It will be of interest to scientists, designers, teachers, postgraduates and professionals in hydraulic, marine, and environmental engineering; especially those involved in the mathematical modelling of shallow-water bodies.

Thoroughly updated to include the latest developments in the field, this classic text on finite-difference and finite-volume computational methods maintains the fundamental concepts covered in the first edition. As an introductory text for advanced undergraduates and first-year graduate students, Computational Fluid Mechanics and Heat Transfer, Third Edition provides engineers with an in-depth look at the key concepts in the field. It incorporates new discussions on emerging areas of heat transfer, discussing technologies that are related to
nanotechnology, biomedical engineering and alternative energy. The example problems are also updated to better show how to apply the material. And as engineers follow the rigorous and systematic problem-solving methodology, they'll gain an appreciation for the richness and beauty of the discipline.

This textbook is designed for a one year course covering the fundamentals of partial differential equations, geared towards advanced undergraduates and beginning graduate students in mathematics, science, engineering, and elsewhere. The exposition carefully balances solution techniques, mathematical rigor, and significant applications, all illustrated by numerous examples. Extensive exercise sets appear at the end of almost every subsection, and include straightforward computational problems to develop and reinforce new techniques and results, details on theoretical developments and proofs, challenging projects both computational and conceptual, and supplementary material that motivates the student to delve further into the subject. No previous experience with the subject of partial differential equations or Fourier theory is assumed, the main prerequisites being undergraduate calculus, both one- and multi-variable, ordinary differential equations, and basic linear algebra. While the classical topics of separation of variables, Fourier analysis, boundary value problems, Green's functions, and special functions continue to form the core of an introductory course, the inclusion of nonlinear equations, shock wave dynamics, symmetry and similarity, the Maximum Principle, financial models, dispersion and solutions, Huygens' Principle, quantum mechanical systems, and more make this text well attuned to recent developments and trends in this active field of contemporary research. Numerical approximation schemes are an important component of any introductory course, and the text covers the two most basic approaches: finite differences and finite elements.

In recent years kinetic theory has developed in many areas of the physical sciences and engineering, and has extended the borders of its traditional fields of application. This monograph is a self-contained presentation of such recently developed aspects of kinetic theory, as well as a comprehensive account of the fundamentals of the theory. Emphasizing modeling techniques and numerical methods, the book provides a unified treatment of kinetic equations not found in more focused works. Specific applications presented include plasma kinetic models, traffic flow models, granular media models, and coagulation-fragmentation problems. The work may be used for self-study, as a reference text, or in graduate-level courses in kinetic theory and its applications.

The world of quantitative finance (QF) is one of the fastest growing areas of research and its practical applications to derivatives pricing problem. Since the discovery of the famous Black-Scholes equation in the 1970's we have seen a surge in the number of models for a wide range of products such as plain and exotic options, interest rate derivatives, real options and many others. Gone are the days when it was possible to price these derivatives analytically. For most problems we must resort to some kind of approximate method. In this book we employ partial differential equations (PDE) to describe a range of one-factor and multi-factor derivatives products such as plain European and American options, multi-asset options, Asian options, interest rate options and real options. PDE techniques allow us to create a framework for modeling complex and interesting derivatives products. Having defined the PDE problem we then approximate it using the Finite Difference Method (FDM). This method has been used for many application areas such as fluid dynamics, heat transfer, semiconductor simulation and astrophysics, to name just a few. In this book we apply the same techniques to pricing real-life derivative products. We use both traditional (or well-known) methods as well as a number of advanced schemes that are making their way into the QF literature: Crank-Nicolson, exponentially fitted and higher-order schemes for one-factor and multi-factor options Early exercise features and approximation using front-fixing, penalty and variational methods Modelling stochastic volatility models using Splitting methods Critique of ADI and Crank-Nicolson schemes; when they work and when they don't work Modelling jumps using Partial Integro Differential Equations (PIDE) Free and moving boundary value problems in QF Included with the book is a CD containing information on how to set up FDM algorithms, how to map these algorithms to C++ as well as several working programs for one-factor and two-factor models. We also provide source code so that you can customize the applications to suit your own needs.

This book introduces finite difference methods for both ordinary differential equations (ODEs) and partial differential equations (PDEs) and discusses the similarities and differences between algorithm design and stability analysis for different types of equations. A unified view of stability theory for ODEs and PDEs is presented, and the interplay between ODE and PDE analysis is stressed. The text emphasizes standard classical methods, but several newer approaches also are introduced and are described in the context of simple motivating examples.

A state-of-the-art introduction to the powerful mathematical and statistical tools used in the field of finance The use of mathematical models and numerical techniques is a practice employed by a growing number of applied mathematicians working on applications in finance. Reflecting this development, Numerical Methods in Finance and Economics: A MATLAB?-Based Introduction, Second Edition bridges the gap between financial theory and computational practice while showing readers how to utilize MATLAB?--the powerful numerical computing environment--for financial applications. The author provides an essential foundation in finance and numerical analysis in addition to background material for students from both engineering and economics perspectives. A wide range of topics is covered, including standard numerical analysis methods, Monte Carlo methods to simulate systems affected by significant uncertainty, and optimization methods to find an optimal set of decisions. Among this book's most outstanding features is the integration of MATLAB?, which helps students and practitioners solve relevant problems in finance, such as portfolio management and derivatives pricing. This tutorial is useful in connecting theory with practice in the application of classical numerical methods and advanced methods, while illustrating underlying algorithmic concepts in concrete terms. Newly featured in the Second Edition: * In-depth treatment of Monte Carlo methods with due attention paid to variance reduction strategies * New appendix on AMPL in order to better illustrate the optimization models in Chapters 11 and 12 * New chapter on binomial and trinomial lattices * Additional treatment of partial differential equations with two space dimensions * Expanded
The finite difference and finite element methods are powerful tools for the approximate solution of differential equations governing diverse physical phenomena, and there is extensive literature on these discretization methods. In the last two decades, some extensions of the finite difference method to irregular networks have been described and applied to solving boundary value problems in science and engineering. For instance, "box integration methods" have been widely used in electronics. There are several papers on this topic, but a comprehensive study of these methods does not seem to have been attempted. The purpose of this book is to provide a systematic treatment of a generalized finite difference method on irregular networks for solving numerically elliptic boundary value problems. Thus, several disadvantages of the classical finite difference method can be removed, irregular networks of triangles known from the finite element method can be applied, and advantageous properties of the finite difference approximation will be obtained. The book is written for advanced undergraduates and graduates in the area of numerical analysis as well as for mathematically inclined workers in engineering and science. In preparing the material for this book, the author has greatly benefited from discussions and collaboration with many colleagues who are concerned with finite difference or (and) finite element methods.

Starting with an introduction to fractional derivatives and numerical approximations, this book presents finite difference methods for fractional differential equations, including time-fractional sub-diffusion equations, time-fractional wave equations, and space-fractional differential equations, among others. Approximation methods for fractional derivatives are developed and approximate accuracies are analyzed in detail.

This textbook covers fundamental and advanced concepts of computational fluid dynamics, a powerful and essential tool for fluid flow analysis. It discusses various governing equations used in the field, their derivations, and the physical and mathematical significance of partial differential equations and the boundary conditions. It covers fundamental concepts of finite difference and finite volume methods for diffusion, convection-diffusion problems both for cartesian and non-orthogonal grids. The solution of algebraic equations arising due to finite difference and finite volume discretization are highlighted using direct and iterative methods. Pedagogical features including solved problems and unsolved exercises are interspersed throughout the text for better understanding. The textbook is primarily written for senior undergraduate and graduate students in the field of mechanical engineering and aerospace engineering, for a course on computational fluid dynamics and heat transfer. The textbook will be accompanied by teaching resources including a solution manual for the instructors. Written clearly and with sufficient foundational background to strengthen fundamental knowledge of the topic. Offers a detailed discussion of both finite difference and finite volume methods. Discusses various higher-order bounded convective schemes, TVD discretisation schemes based on the flux limiter essential for a general purpose CFD computation. Discusses algorithms connected with pressure-linked equations for incompressible flow. Covers turbulence modelling like k-?, k-?, SST k-?, Reynolds Stress Transport models. A separate chapter on best practice guidelines is included to help CFD practitioners.

Accompanying CD-ROM contains a test version of the software for modeling coplanar circuit components and circuits. Many physical problems involve diffusive and convective (transport) processes. When diffusion dominates convection, standard numerical methods work satisfactorily. But when convection dominates diffusion, the standard methods become unstable, and special techniques are needed to compute accurate numerical approximations of the unknown solution. This convection-dominated regime is the focus of the book. After discussing at length the nature of solutions to convection-dominated convection-diffusion problems, the authors motivate and design numerical methods that are particularly suited to this class of problems. At first they examine finite-difference methods for two-point boundary value problems, as their analysis requires little theoretical background. Upwinding, artificial diffusion, uniformly convergent methods, and Shishkin meshes are some of the topics presented. Throughout, the authors are concerned with the accuracy of solutions when the diffusion coefficient is close to zero. Later in the book they concentrate on finite element methods for problems posed in one and two dimensions. This lucid yet thorough account of convection-dominated convection-diffusion problems and how to solve them numerically is meant for beginning graduate students, and it includes a large number of exercises. An up-to-date bibliography provides the reader with further reading. Tools for Computational Finance offers a clear explanation of computational issues arising in financial mathematics. The new third edition is thoroughly revised and significantly extended, including an extensive new section on analytic methods, focused mainly on interpolation approach and quadratic approximation. Other new material is devoted to risk-neutrality, early-exercise curves, multidimensional Black-Scholes models, the integral representation of options and the derivation of the Black-Scholes equation. New figures, more exercises, and expanded background material make this guide a real must-to-have for everyone working in the world of financial engineering.

Balanced coverage of the methodology and theory of numerical methods in finance Numerical Methods in Finance bridges the gap between financial theory and computational practice while helping students and practitioners exploit MATLAB for financial applications. Paolo Brandimarte covers the basics of finance and numerical analysis and provides background material that suits the needs of students from both financial engineering and economics perspectives. Classical numerical analysis methods; optimization, including less familiar topics such as stochastic and integer programming; simulation, including low discrepancy sequences; and partial differential equations are covered in detail. Extensive illustrative examples of the application of all of these methodologies are also provided. The text is primarily focused on MATLAB-based application, but also includes descriptions of other readily available toolboxes that are relevant to finance. Helpful appendices on the basics of MATLAB and probability theory round out this balanced coverage. Accessible for students yet still a useful reference for practitioners, Numerical Methods in Finance offers an expert introduction to powerful toolset finance.

Free-Surface Flow: Computational Methods presents a detailed analysis of numerical schemes for shallow-water waves. It
includes practical applications for the numerical simulation of flow and transport in rivers and estuaries, the dam-break problem and overland flow. Closure models for turbulence, such as Reynolds-Averaged Navier-Stokes and Large Eddy Simulation are presented, coupling the aforementioned surface tracking techniques with environmental fluid dynamics. While many computer programs can solve the partial differential equations describing the dynamics of fluids, many are not capable of including free surfaces in their simulations. Provides numerical solutions of the turbulent Navier-Stokes equations in three space dimensions. Includes closure models for turbulence, such as Reynolds-Averaged Navier-Stokes, and Large Eddy Simulation. Practical applications are presented for the numerical simulation of flow and transport in rivers and estuaries, the dam-break problem and overland flow.

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.

Computational Methods in Engineering Boundary Value Problems

This book gives an introduction to the fine element method as a general computational method for solving partial differential equations approximately. Our approach is mathematical in nature with a strong focus on the underlying mathematical principles, such as approximation properties of piecewise polynomial spaces, and variational formulations of partial differential equations, but with a minimum level of advanced mathematical machinery from functional analysis and partial differential equations. In principle, the material should be accessible to students with only knowledge of calculus of several variables, basic partial differential equations, and linear algebra, as the necessary concepts from more advanced analysis are introduced when needed. Throughout the text we emphasize implementation of the involved algorithms, and have therefore mixed mathematical theory with concrete computer code using the numerical software MATLAB and its PDE-Toolbox. We have also had the ambition to cover some of the most important applications of finite elements and the basic finite element methods developed for those applications, including diffusion and transport phenomena, solid and fluid mechanics, and also electromagnetics.?

Stochastic control is a very active area of research. This monograph, written by two leading authorities in the field, has been updated to reflect the latest developments. It covers effective numerical methods for stochastic control problems in continuous time on two levels, that of practice and that of mathematical development. It is broadly accessible for graduate students and researchers.

This book is the definitive and most comprehensive guide to modeling derivatives in C++ today. Providing readers with not only the theory and math behind the models, as well as the fundamental concepts of financial engineering, but also actual robust object-oriented C++ code, this is a practical introduction to the most important derivative models used in practice today, including equity (standard and exotics including barrier, lookback, and Asian) and fixed income (bonds, caps, swaptions, swaps, credit) derivatives. The book provides complete C++ implementations for many of the most important derivatives and interest rate pricing models used on Wall Street including Hull-White, BDT, CIR, HJM, and LIBOR Market Model. London illustrates the practical and efficient implementations of these models in real-world situations and discusses the mathematical underpinnings and derivation of the models in a detailed yet accessible manner illustrated by many examples with numerical data as well as real market data. A companion CD contains quantitative libraries, tools, applications, and resources that will be of value to those doing quantitative programming and analysis in C++. Filled with practical advice and helpful tools, Modeling Derivatives in C++ will help readers succeed in understanding and implementing C++ when modeling all types of derivatives.

The investigation was concerned with analysis of one-dimensional tidal motion in the two principal types of tidal waterways: (1) estuaries open to the ocean at one end and merging with a river at the opposite end; and (2) canals or waterways connecting two independent tidal bodies. The objectives of the research program were to classify tidal problems in terms of boundary conditions, to discuss available analytical and numerical procedures, and to recommend an appropriate method of solution for tidal problems. (Author).

Until now, novices had to painstakingly dig through the literature to discover how to use Monte Carlo techniques for solving electromagnetic problems. Written by one of the foremost researchers in the field, Monte Carlo Methods for Electromagnetics provides a solid understanding of these methods and their applications in electromagnetic computation. Including much of his own work, the author brings together essential information from several different publications. Using a simple, clear writing style, the author begins with a historical background and review of electromagnetic theory. After addressing probability and statistics, he introduces the finite difference method as well as the fixed and floating random walk Monte Carlo methods. The text then applies the Exodus method to Laplace's and Poisson's equations and presents Monte Carlo techniques for handling Neumann problems. It also deals with whole field computation using the Markov chain, applies Monte Carlo methods to time-varying diffusion problems, and explores wave scattering due to random rough surfaces. The final chapter covers multidimensional integration. Although numerical techniques have become the standard tools for solving practical, complex electromagnetic problems, there is no book currently available that focuses exclusively on Monte Carlo techniques for electromagnetics. Alleviating this problem, this book describes Monte Carlo methods as they are used in the field of electromagnetics.

Examines numerical and semi-analytical methods for differential equations that can be used for solving practical ODEs and PDEs. This student-friendly book deals with various approaches for solving differential equations numerically or semi-
analytically depending on the type of equations and offers simple example problems to help readers along. Featuring both traditional and recent methods, Advanced Numerical and Semi Analytical Methods for Differential Equations begins with a review of basic numerical methods. It then looks at Laplace, Fourier, and weighted residual methods for solving differential equations. A new challenging method of Boundary Characteristics Orthogonal Polynomials (BCOPs) is introduced next. The book then discusses Finite Difference Method (FDM), Finite Element Method (FEM), Finite Volume Method (FVM), and Boundary Element Method (BEM). Following that, analytical/semi analytic methods like Ackbari Ganji's Method (AGM) and Exp-function are used to solve nonlinear differential equations. Nonlinear differential equations using semi-analytical methods are also addressed, namely Adomian Decomposition Method (ADM), Homotopy Perturbation Method (HPM), Variational Iteration Method (VIM), and Homotopy Analysis Method (HAM). Other topics covered include: emerging areas of research related to the solution of differential equations based on differential quadrature and wavelet approach; combined and hybrid methods for solving differential equations; as well as an overview of fractal differential equations. Further, uncertainty in term of intervals and fuzzy numbers have also been included, along with the interval finite element method. This book: Discusses various methods for solving linear and nonlinear ODEs and PDEs Covers basic numerical techniques for solving differential equations along with various discretization methods Investigates nonlinear differential equations using semi-analytical methods Examines differential equations in an uncertain environment Includes a new scenario in which uncertainty (in term of intervals and fuzzy numbers) has been included in differential equations Contains solved example problems, as well as some unsolved problems for self-validation of the topics covered Advanced Numerical and Semi Analytical Methods for Differential Equations is an excellent text for graduate as well as post graduate students and researchers studying various methods for solving differential equations, numerically and semi-analytically.

Completely updated, the sixth edition provides engineers with an in-depth look at the key concepts in the field. It incorporates new discussions on emerging areas of heat transfer, discussing technologies that are related to nanotechnology, biomedical engineering and alternative energy. The example problems are also updated to better show how to apply the material. And as engineers follow the rigorous and systematic problem-solving methodology, they'll gain an appreciation for the richness and beauty of the discipline.

This volume presents an introduction to the three numerical methods most commonly used in the mechanical analysis of deformable solids, viz. the finite element method (FEM), the linear iteration method (LIM), and the finite difference method (FDM). The book has been written from the point of view of simplicity and unity; its originality lies in the comparable emphasis given to the spatial, temporal and nonlinear dimensions of problem solving. This leads to a neat global algorithm. Chapter 1 addresses the problem of a one-dimensional bar, with emphasis being given to the virtual work principle. Chapters 2–4 present the three numerical methods. Although the discussion relates to a one-dimensional model, the formalism used is extendable to two-dimensional situations. Chapter 5 is devoted to a detailed discussion of the compact combination of the three methods, and contains several sections concerning their computer implementation. Finally, Chapter 6 gives a generalization to two and three dimensions of both the mechanical and numerical aspects. For graduate students and researchers whose work involves the theory and application of computational solid mechanics.

A concise guide to the theory and application of numerical methods for predicting ocean acoustic propagation, also providing an introduction to numerical methods, with an overview of those methods presently in use. An in-depth development of the implicit-finite-difference technique is presented together with bench-mark test examples included to demonstrate its application to realistic ocean environments. Other applications include atmospheric acoustics, plasma physics, quantum mechanics, optics and seismology.

This comprehensive text provides basic fundamentals of computational theory and computational methods. The book is divided into two parts. The first part covers material fundamental to the understanding and application of finite-difference methods. The second part illustrates the use of such methods in solving different types of complex problems encountered in fluid mechanics and heat transfer. The book is replete with worked examples and problems provided at the end of each chapter.

Conservation laws are the mathematical expression of the principles of conservation and provide effective and accurate predictive models of our physical world. Although intense research activity during the last decades has led to substantial advances in the development of powerful computational methods for conservation laws, their solution remains a challenge and many questions are left open; thus it is an active and fruitful area of research. Numerical Methods for Conservation Laws: From Analysis to Algorithms: offers the first comprehensive introduction to modern computational methods and their analysis for hyperbolic conservation laws, building on intense research activities for more than four decades of development; discusses classic results on monotone and finite difference/finite volume schemes, but emphasizes the successful development of high-order accurate methods for hyperbolic conservation laws; addresses modern concepts of TVD and entropy stability, strongly stable Runge-Kutta schemes, and limiter-based methods before discussing essentially nonoscillatory schemes, discontinuous Galerkin methods, and spectral methods; explores algorithmic aspects of these methods, emphasizing one- and two-dimensional problems and the development and analysis of an extensive range of methods; includes MATLAB software with which all main methods and computational results in the book can be reproduced; and demonstrates the performance of many methods on a set of benchmark problems to allow direct comparisons. Code and other supplemental material are available online at www.siam.org/books/cs18.

Quantitative Finance: An Object-Oriented Approach in C++ provides readers with a foundation in the key methods and models of quantitative finance. Keeping the material as self-contained as possible, the author introduces computational finance with a focus on practical implementation in C++. Through an approach based on C++ classes and templates, the text highlights the basic principles common to various methods and models while the algorithmic implementation guides readers to a more thorough, hands-on understanding. By moving beyond a purely theoretical treatment to the actual implementation of the models using C++, readers greatly enhance their career opportunities in the field. The book also helps readers implement models in a trading or research environment. It presents recipes and extensible code building blocks for some of the most widespread methods in risk management and option pricing. Web Resource The author's website provides fully functional C++ code, including additional C++ source files and examples. Although the code is used to illustrate concepts (not as a finished software product), it nevertheless
The website also includes a suite of practical exercises for each chapter covering a range of difficulty levels and problem complexity. This new book deals with the construction of finite-difference (FD) algorithms for three main types of equations: elliptic equations, heat equations, and gas dynamic equations in Lagrangian form. These methods can be applied to domains of arbitrary shapes. The construction of FD algorithms for all types of equations is done on the basis of the support-operators method (SOM). This method constructs the FD analogs of main invariant differential operators of first order such as the divergence, the gradient, and the curl. This book is unique because it is the first book not in Russian to present the support-operators ideas. Conservative Finite-Difference Methods on General Grids is completely self-contained, presenting all the background material necessary for understanding. The book provides the tools needed by scientists and engineers to solve a wide range of practical engineering problems. An abundance of tables and graphs support and explain methods. The book details all algorithms needed for implementation. A 3.5" IBM compatible computer diskette with the main algorithms in FORTRAN accompanies text for easy use. This book presents two kinds of numerical methods for solving elliptic boundary value problems with singularities. Part I gives the boundary methods which use analytic and singular expansions, and Part II the nonconforming methods combining finite element methods (FEM) (or finite difference methods (FDM)) and singular (or analytic) expansions. The advantage of these methods over the standard FEM and FDM is that they can cope with complicated geometrical boundaries and boundary conditions as well as singularity. Therefore, accurate numerical solutions near singularities can be obtained. The description of methods, error bounds, stability analysis and numerical experiments are provided for the typical problems with angular, interface and infinity singularities. However, the approximate techniques and coupling strategy given can be applied to solving other PDE and engineering problems with singularities as well. This book is derived from the author's Ph. D. thesis which won the 1987 best doctoral dissertation award given by the Canadian Applied Mathematics Society. Contents:IntroductionPart I:Boundary Methods for Solving Laplace's Boundary Value Problems with SingularitiesA Complicated Problem Solved by Boundary MethodsBoundary Methods for Interface ProblemsPart II:The Nonconforming Combination of the Ritz-Galerkin and Finite Element MethodsThe Nonforming Combinations for Infinite Domain ProblemsThe Nonconforming Combinations for Interface ProblemsThe Nonconforming Combination of the Ritz-Galerkin and Finite Difference MethodsReferences, Index Readership: Computer scientists, applied mathematicians and engineers. Keywords:Elliptic Problems;Finite Element Method;Finite Difference Method;Ritz-Galerkin Method;Boundary Element Method;Least Squares Method;Singularity Problems;Boundary Methods;Nonconforming Combinations