Introduction to Numerical Analysis: Second Edition (Dover Books on Mathematics)

F. B. Hildebrand, Mathematics

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The ultimate aim of the field of numerical analysis is to provide convenient methods for obtaining useful solutions to mathematical problems and for extracting useful information from available solutions which are not expressed in tractable forms. This well-known, highly respected volume provides an introduction to the fundamental processes of numerical analysis, including substantial grounding in the basic operations of computation, approximation, interpolation, numerical differentiation and integration, and the numerical solution of equations, as well as in applications to such processes as the smoothing of data, the numerical summation of series, and the numerical solution of ordinary differential equations.
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l. Introduction
2. Interpolation with Divided Differences
3. Lagrangian Methods
4. Finite-Difference Interpolation
5. Operations with Finite Differences
6. Numerical Solution of Differential Equations
7. Least-Squares Polynomial Approximation
In this revised and updated second edition, Professor Hildebrand (Emeritus, Mathematics, MIT) made a special effort to include more recent significant developments in the field, increasing the focus on concepts and procedures associated with computers. This new material includes discussions of machine errors and recursive calculation, increased emphasis on the midpoint rule and the consideration of Romberg integration and the classical Filon integration; a modified treatment of prediction-correction methods and the addition of Hamming's method, and numerous other important topics.
In addition, reference lists have been expanded and updated, and more than 150 new problems have been added. Widely considered the classic book in the field, Hildebrand's *Introduction to Numerical Analysis* is aimed at advanced undergraduate and graduate students, or the general reader in search of a strong, clear introduction to the theory and analysis of numbers.

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