

# An Introduction to Programming and Numerical Methods in MATLAB

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S.R. Otto and J.P. Denier

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# **An Introduction to Programming and Numerical Methods in MATLAB**

With 111 Figures

 Springer

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*For  
Julie  
and  
Jill and Megan.*

# *Preface*

This text provides an introduction to the numerical methods that are typically encountered (and used) in science and engineering undergraduate courses. The material is developed in tandem with MATLAB which allows rapid prototyping and testing of the methods. The package MATLAB (matrix laboratory) provides an environment in which students can learn to programme and explore the structure of the numerical methods. The methods included here are of a basic nature and only rely on material which should have been explored prior to the first year undergraduate stage.

The methods presented are supplemented with a set of tasks at the end of each chapter (full solutions of these are given in Appendix C). The tasks are introduced in such a way as to allow students to explore the topics as they evolve. Some are of a mathematical nature, but in the main they involve manipulating codes which are given in the text of the chapter (or section). Those tasks which we regard as being harder are marked with an asterisk. Throughout the text MATLAB commands appear using **this font** in the text. In the main the names of MATLAB commands reflect the commands rôle. We have taken particular care to highlight many of the problems that occur with interpreting the syntax of MATLAB commands. In Appendix B we provide a glossary of all MATLAB commands within the text and short examples of how these commands can be used. Reference is made to the comprehensive help facility within MATLAB: however examples are given which are similar to those given in other places within the text.

Throughout the text we derive the numerical techniques we use, but also emphasise that MATLAB's rich vocabulary provides commands for performing most of the fundamental tasks encountered in numerical methods. This approach serves to introduce students to the methods and also provides an

understanding of their inner workings.

## Why Do We Need Numerical Methods?

Mathematics is an elegant and precise subject: however when numerical answers are required one sometimes needs to rely on approximate methods to obtain useable answers. There are many problems which simply do not have analytical solutions, or those whose exact solution is beyond our current state of knowledge. There are also many problems which are too long (or tedious) to solve by hand. When such problems arise we can exploit numerical analysis to reduce the problem to one involving a finite number of unknowns and use a computer to solve the resulting equations.

The text starts with a description of how we could perform some very basic calculations (that is, simply using the computer as a calculator). It then moves on to solving problems which cannot, in practice, be solved by hand. Sometimes the solution of these problems can become as intricate and involved as the original problems and requires almost as much finesse and care to obtain a solution. There are several options available to us, both in terms of language and also overall approach. In this book we elect to express our ideas in terms of the syntax of the computer package MATLAB. Once you have mastered the syntax of MATLAB it will be easier for you to learn other languages, if you should decide you need to.

## The Structure of This Text

This text is designed to be used as a source of reference for MATLAB commands (mainly through the glossary in Appendix B) and the examples given in the chapters. This is an approach we have found works well with our students. The text gives an introduction to numerical methods and the manipulation of the quantities used therein (for instance matrices). At each stage, short codes are given to allow the reader to try their own examples.

Examples of code which can be typed at the MATLAB prompt will appear within the general text in **this font** (this font is also used for the names of MATLAB codes), while longer examples will be written

```
>> commands to be entered
```

**Results**

Those codes which are designed to be saved to a file will appear in boxes

```
a = 1;
```

(sometimes wider boxes will be used for codes with longer lines).

At the end of each section, or chapter, there are a variety of tasks which are designed to help the reader understand the topics they have just read. Solutions of these are given in Appendix C.

Chapter 2 concentrates on some aspects of programming. We also introduce another of MATLAB's powerful tools, namely its ability to produce high quality plots of data. Students are shown how to create codes and functions, which serve to augment MATLAB's built-in vocabulary. This chapter concludes with a discussion of the important topic of errors, both from the perspective of classical numerical analysis and also from human interaction which arise in the action of coding. We have found that students benefit enormously from debugging programmes and it is hoped that this will help them to hone these skills, which we consider to be essential.

The third chapter contains a discussion of looping and logical structures within MATLAB. Again the mathematics is developed in tandem. Finally concluding the first part of the book we give some examples of how MATLAB can be used to solve problems (using just algebra and exploiting MATLAB as an advanced calculator).

In Chapters 4 and 5 we meet some classical numerical methods, in the form of root finding and interpolation (and extrapolation). Although MATLAB has intrinsic functions which will perform most of these operations (`fzero` and `polyfit`) we have included a detailed description of both topics. This is aimed at helping the students to understand how these methods work, and where they can potentially fail. In Chapter 5 we discuss the general form of Newton forward differences, which are used in this chapter and subsequent ones (for instance to derive the formula for integration). In the next two chapters we explore the numerical analysis associated with integration and differentiation.

In Chapter 6 we return to the topic of matrices. We start by discussing the mathematical concepts of rank and linear independence. We also discuss eigenvalues and eigenvectors (and their interpretation for 2-by-2 matrices). The topic of numerical integration is taken up in Chapter 7 and in Chapter 8 methods for the numerical solution of ordinary differential equations are explored. Finally in Chapter 9 we use MATLAB to calculate some basic statistical quantities and also to explore some maps, some of which may exhibit chaotic behaviour.

The text finishes with appendices containing an introduction to the basics

of matrix algebra, a glossary of useful terms and solutions to all the tasks contained within the text. These appendices have deliberately been made quite wordy, since we believe that the material they contain is one of the important aspects of the book.

At the outset we expect readers to be mathematically literate to the level of being able to: and solve algebraic equations (for instance determine the roots of a quadratic and solve simultaneous equations); integrate and differentiate simple functions; solve separable differential equations (although examples are given within the text). Although exposure to complex numbers and matrices would be useful at the start of the text, it is not necessary as these concepts are introduced in some detail in the introductory chapter.

We would like to thank students of the University of Birmingham whose patience and comments have been invaluable in the construction of this text. In particular we would like to identify Sukhjinder Chana and Rob Ackeroyd for their careful proof reading and comments.

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