

C O N T E N T S

CHAPTER	TITLE	PAGE NO.
I	INTRODUCTION AND BASIC CONCEPTS	01
	(1.1) INTRODUCTION	
	(1.2) NUMERICAL METHODS	
	(1.3) STABILITY ANALYSIS	
	(1.4) USEFUL RESULTS	
II	SINGLE STEP METHODS	09
	(2.1) INTRODUCTION	
	(2.2) R-K METHODS	
	(2.2.1) SECOND ORDER METHOD	
	(2.2.2) THIRD ORDER METHOD	
	(2.2.3) CONVERGENCE ANALYSIS	
	(2.2.4) STABILITY ANALYSIS	
	(2.3) HIGHER ORDER DIFFERENTIAL EQUATIONS	
	(2.3.1) SECOND ORDER DIFFERENTIAL EQUATIONS USING R-K METHODS	
	(2.3.2) STABILITY ANALYSIS	
	(2.4) ADAPTIVE NUMERICAL METHODS	
	(2.4.1) R-K TREANOR METHOD	
	(2.4.2) R-K NYSTROM - TREANOR METHOD	

III	MULTISTEP METHODS	49
(3.1)	INTRODUCTION	
(3.2)	EXPLICIT MULTISTEP METHODS	
(3.2.1)	ADAMS - BASHFORTH FORMULA	
(3.2.2)	NYSTROM FORMULA	
(3.2.3)	STABILITY ANALYSIS	
(3.3)	EXTRAPOLATION METHODS	
(3.3.1)	APPROXIMATION OF TRUNCATION ERROR	
(3.3.2)	RICHARDSON EXTRAPOLATION	
(3.3.3)	KULAR EXTRAPOLATION	
(3.3.4)	STABILITY ANALYSIS	
IV	PARTIAL DIFFERENTIAL EQUATIONS	79
(4.1)	INTRODUCTION	
(4.2)	DIFFERENCE METHODS FOR PARABOLIC P.D.EQUATIONS	
(4.3)	STABILITY AND CONVERGENCE ANALYSIS	
(4.3.1)	MATRIX STABILITY ANALYSIS	
(4.3.2)	CONVERGENCE ANALYSIS	
V	COMPUTER IMPLEMENTATION OF SOME METHODS	99
(5.1)	INTRODUCTION	
(5.2)	PROGRAMS	
(5.3)	OUTPUT	
(5.4)	CONCLUSION	