

# Contents

## 1 Introduction 1

- 1.1. Numerical Analysis in Engineering 1
  - 1.1.1. Decision Making in Engineering 2
  - 1.1.2. Expected Educational Outcomes 3
- 1.2. Analytical Versus Numerical Analysis 4
- 1.3. Taylor Series Expansion 4
- 1.4. Applications 8
  - 1.4.1. Taylor Series Expansion of the Square Root 8
  - 1.4.2. Example Taylor Series 9
- 1.5. Problems 10

## 2 Matrices 11

- 2.1. Introduction 11
  - 2.1.1. Definition of a Matrix 11
  - 2.1.2. Formation of a Matrix 12
  - 2.1.3. Types of Matrices 14
- 2.2. Matrix Operations 15
  - 2.2.1. Matrix Equality 15
  - 2.2.2. Matrix Addition and Subtraction 15
  - 2.2.3. Matrix Multiplication: An Introductory Example 16
  - 2.2.4. Matrix Multiplication: General Rules 17
  - 2.2.5. Matrix Multiplication by a Scalar 19
  - 2.2.6. Matrix Inversion 19
  - 2.2.7. Matrix Singularity 20
  - 2.2.8. Additional Topics in Matrix Algebra 20
- 2.3. Vectors 22
  - 2.3.1. Definitions 22
  - 2.3.2. Vector Operations 23
  - 2.3.3. Orthogonal and Normalized Vectors 23
- 2.4. Determinants 24

2.5.	Rank of a Matrix	28	
2.6.	Applications	29	
2.6.1.	Reactions of a Beam Due to Loads	29	
2.6.2.	Correlation Analysis of Water Quality Data	32	
2.6.3.	Regression Analysis for Predicting Bus Ridership	34	
2.7.	Problems	35	
<b>3</b>	<b>Introduction to Numerical Methods</b>	<b>40</b>	
3.1.	Introduction	40	
3.1.1.	Characteristics of Numerical Methods	41	
3.2.	Accuracy, Precision, and Bias	43	
3.3.	Significant Figures	44	
3.4.	Analysis of Numerical Errors	47	
3.4.1.	Error Types	47	
3.4.2.	Measurement and Truncation Errors	49	
3.4.3.	Error Analysis in Numerical Solutions	50	
3.5.	Advantages and Disadvantages of Numerical Methods	52	
3.6.	Applications	53	
3.6.1.	Pipe Design	53	
3.6.2.	Bending Moment for a Beam	55	
3.7.	Problems	59	
<b>4</b>	<b>Roots of Equations</b>	<b>61</b>	
4.1.	Introduction	61	
4.2.	Eigenvalue Analysis	62	
4.3.	Direct-search Method	64	
4.4.	Bisection Method	68	
4.4.1.	Error Analysis and Convergence Criterion	69	
4.5.	Newton-Raphson Iteration	72	
4.5.1.	Nonconvergence	75	
4.6.	Secant Method	77	
4.7.	Polynomial Reduction	79	
4.8.	Synthetic Division	80	
4.8.1.	Programming Considerations	81	
4.9.	Multiple Roots	85	
4.10.	Systems of Nonlinear Equations	86	
4.11.	Applications	90	
4.11.1.	Pipe Flow Evaluation	90	
4.11.2.	Gas Law	91	

4.12.	Problems	92	
<b>5</b>	<b>Simultaneous Linear Equations</b>	<b>96</b>	
5.1.	Introduction	96	
5.1.1.	General Form for a System of Equations	98	
5.1.2.	Solution of Two Equations	99	
5.1.3.	Classification of Systems of Equations Based on Graphical Interpretation	100	
5.2.	Gaussian Elimination	102	
5.2.1.	Permissible Operations	102	
5.2.2.	Matrix Representation of the System of Equations	103	
5.2.3.	Gaussian Elimination Procedure	104	
5.3.	Gauss–Jordan Elimination	109	
5.4.	Additional Considerations for Elimination Procedures	111	
5.4.1.	Accumulated Round-off Errors	111	
5.4.2.	Zero Pivot Element	112	
5.4.3.	Considerations in Programming	112	
5.5.	LU Decomposition	113	
5.5.1.	General Case	113	
5.5.2.	Banded Matrices	117	
5.5.3.	Symmetric Matrices	118	
5.6.	Iterative Equation-solving Methods	119	
5.6.1.	Jacobi Iteration	120	
5.6.2.	Gaussian–Seidel Iteration	122	
5.6.3.	Convergence Considerations of the Iterative Methods	124	
5.6.4.	Considerations in Programming	127	
5.7.	Use of Determinants	130	
5.7.1.	Considerations in Programming	133	
5.8.	Matrix Inversion	133	
5.9.	Applications	136	
5.9.1.	Flexibility and Stiffness Analyses of a Beam	136	
5.9.2.	Concrete Mix Design	138	
5.10.	Problems	140	
<b>6</b>	<b>Numerical Interpolation</b>	<b>146</b>	
6.1.	Introduction	146	
6.2.	Method of Undetermined Coefficients	146	
6.3.	Gregory–Newton Interpolation Method	149	
6.4.	Finite-difference Interpolation	152	
6.4.1.	Finite-difference Table	155	
6.5.	Newton’s Method	157	

- 6.6. Lagrange Polynomials 161
- 6.7. Interpolation Using Splines 163
  - 6.7.1. Linear Splines 163
  - 6.7.2. Quadratic Splines 165
  - 6.7.3. Cubic Splines and Other Higher-order Splines 167
- 6.8. Guidelines for Choice of Interpolation Method 168
- 6.9. Multidimensional Interpolation 169
  - 6.9.1. Linear Interpolation in Two Dimensions 170
- 6.10. Applications 171
  - 6.10.1. Probability of Wind Loading 171
  - 6.10.2. Shear Stress of Oil Between Two Parallel Plates 173
- 6.11. Problems 174
- 7 Differentiation and Integration 180**
  - 7.1. Numerical Differentiation 180
    - 7.1.1. Finite-difference Differentiation 180
    - 7.1.2. Differentiation Using a Finite-difference Table 184
    - 7.1.3. Differentiating an Interpolating Polynomial 186
    - 7.1.4. Differentiation Using Taylor Series Expansion 187
  - 7.2. Numerical Integration 189
    - 7.2.1. Interpolation Formula Approach 190
    - 7.2.2. Trapezoidal Rule 192
    - 7.2.3. Simpson's Rule 197
    - 7.2.4. Romberg Integration 198
  - 7.3. Applications 201
    - 7.3.1. Estimating Areas 201
    - 7.3.2. Pipe Flow Rate 202
    - 7.3.3. Volume of Gabion Retaining Wall 204
    - 7.3.4. Sediment Loads in Rivers 205
    - 7.3.5. Probability Computations Using the Standard Normal Probability Distribution 205
  - 7.4. Problems 206
- 8 Differential Equations 212**
  - 8.1. Introduction 212
    - 8.1.1. Definitions 212
    - 8.1.2. Origin of Differential Equations 213
  - 8.2. Taylor Series Expansion 214
    - 8.2.1. Fundamental Case 214
    - 8.2.2. General Case 216
  - 8.3. Euler's Method 217
    - 8.3.1. Errors with Euler's Method 218
  - 8.4. Modified Euler's Method 221

- 8.5. Runge–Kutta Methods 223
  - 8.5.1. Second-order Runge–Kutta Methods 223
  - 8.5.2. Third-order Runge–Kutta Methods 224
  - 8.5.3. Fourth-order Runge–Kutta Methods 225
- 8.6. Predictor–corrector Methods 227
  - 8.6.1. Euler–trapezoidal Method 228
  - 8.6.2. Milne–Simpson Method 229
- 8.7. Least-squares Method 231
- 8.8. Galerkin Method 235
- 8.9. Higher-order Differential Equations 237
- 8.10. Boundary-value Problems 240
  - 8.10.1. Shooting Method 241
  - 8.10.2. Finite-difference Methods 241
- 8.11. Integral Equations 242
- 8.12. Applications 242
  - 8.12.1. Motion of a Falling Body 242
  - 8.12.2. Electrical Circuit 243
  - 8.12.3. One-dimensional Heat Flow 245
  - 8.12.4. Estimating Biochemical Oxygen Demand 246
  - 8.12.5. Accumulation of Eroded Soil in a Sediment Trap 248
  - 8.12.6. Growth Rate of Bacteria 250
  - 8.12.7. Bending Moment and Shear Force for a Beam 251
  - 8.12.8. Dynamic Response of a Structure 253
  - 8.12.9. Deflection of a Beam 259
- 8.13. Problems 262

**9 Data Description and Treatment 267**

- 9.1. Introduction 267
- 9.2. Classification of Data 267
  - 9.2.1. Nominal Scale 268
  - 9.2.2. Ordinal Scale 268
  - 9.2.3. Interval Scale 268
  - 9.2.4. Ratio Scale 269
  - 9.2.5. Dimensionality of Data 269
- 9.3. Graphical Description of Data 269
  - 9.3.1. Area Charts 270
  - 9.3.2. Pie Charts 271
  - 9.3.3. Bar Charts 271
  - 9.3.4. Column Charts 272
  - 9.3.5. Scatter Diagrams 273
  - 9.3.6. Line Graphs 273
  - 9.3.7. Combination Charts 275
  - 9.3.8. Three-dimensional Charts 276

101

102

103

104

105

106

107

108

109

110

111

112

113

114

115

116

117

118

119

120

121

122

123

124

125

126

127

128

129

130

131

132

133

134

135

136

137

138

139

140

141

142

143

144

145

146

147

148

149

150

151

152

153

154

155

156

157

158

159

160

161

162

163

164

165

166

167

168

169

170

171

172

173

174

175

176

177

178

179

180

181

182

183

184

185

186

187

188

189

190

191

192

193

194

195

196

197

198

199

200

201

202

203

204

205

206

207

208

209

210

211

212

213

214

215

216

217

218

219

220

221

222

223

224

225

226

227

228

229

230

231

232

233

234

235

236

237

238

239

240

241

242

243

244

245

246

247

248

249

250

251

252

253

254

255

256

257

258

259

260

261

262

263

264

265

266

267

268

269

270

271

272

273

274

275

276

277

278

279

280

281

282

283

284

285

286

287

288

289

290

291

292

293

294

295

296

297

298

299

300

- 9.4. Histograms and Frequency Diagrams 278
- 9.5. Descriptive Measures 279
  - 9.5.1. Central Tendency Measures 279
  - 9.5.2. Dispersion Measures 280
  - 9.5.3. Percentiles 282
  - 9.5.4. Box-and-whisker Plots 283
- 9.6. Applications 284
  - 9.6.1. Two Random Samples 284
  - 9.6.2. Stage and Discharge of a River 286
- 9.7. Problems 289

## **10 Curve Fitting and Regression Analysis 293**

- 10.1. Introduction 293
- 10.2. Correlation Analysis 293
  - 10.2.1. Graphical Analysis 294
  - 10.2.2. Bivariate Correlation 297
  - 10.2.3. Separation of Variation 297
  - 10.2.4. Correlation: Fraction of Explained Variation 298
  - 10.2.5. Computational Form of Correlation Coefficient 299
- 10.3. Introduction to Regression 300
  - 10.3.1. Elements of Statistical Optimization 301
  - 10.3.2. Zero-intercept Model 302
  - 10.3.3. Regression Definitions 303
- 10.4. Principle of Least Squares 304
  - 10.4.1. Definitions 304
  - 10.4.2. Solution Procedure 304
- 10.5. Reliability of the Regression Equation 306
  - 10.5.1. Correlation Coefficient 306
  - 10.5.2. Standard Error of Estimate 307
  - 10.5.3. Standardized Partial Regression Coefficients 308
  - 10.5.4. Assumptions Underlying the Regression Model 309
- 10.6. Correlation Versus Regression 311
- 10.7. Applications of Bivariate Regression Analysis 312
  - 10.7.1. Estimating Trip Rate 312
  - 10.7.2. Breakwater Cost 312
  - 10.7.3. Stress-strain Analysis 314
  - 10.7.4. Project Cost versus Time 314
  - 10.7.5. Effect of Extreme Event 317
  - 10.7.6. Variable Transformation 318
- 10.8. Multiple Regression Analysis 319
  - 10.8.1. Correlation Matrix 320
  - 10.8.2. Calibration of the Multiple Linear Model 322
  - 10.8.3. Standardized Model 323

10.8.4.	Intercorrelation	324
10.8.5.	Criteria for Evaluating a Multiple Regression Model	326
10.8.6.	Analysis of Residuals	327
10.8.7.	Computational Example	327
10.9.	Regression Analysis of Nonlinear Models	330
10.9.1.	Common Nonlinear Alternatives	330
10.9.2.	Calibration of Polynomial Models	331
10.9.3.	Fitting a Power Model	332
10.9.4.	Goodness of Fit	333
10.9.5.	Additional Model Forms	334
10.10.	Applications	334
10.10.1.	One-predictor Polynomial of Sediment Yield versus Slope	334
10.10.2.	One-predictor Polynomial of Evaporation versus Temperature	335
10.10.3.	Single-predictor Power Model	336
10.10.4.	Multivariate Power Model	337
10.10.5.	Estimating Breakwater Costs	339
10.10.6.	Trip Generation Model	341
10.10.7.	Estimation of the Reaeration Coefficient	342
10.10.8.	Estimating Slope Stability	343
10.11.	Problems	347
	<b>Index</b>	<b>353</b>