AMERICAN MATHEMATICA

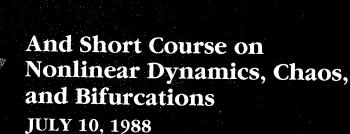
SOCIETY FOR INDUSTRIAL AND APPLIED MATHEMATICS

Preliminary Program

# 1988 SIAM Annual Meeting

JULY 11-15, 1988

Hyatt Regency Hotel, Minneapolis, Minnesota



# THEMES

CONFERENCE Computational Science

Chaotic Behavior and Nonlinear Systems

Computer Science

Signal Processing

Nonlinear Fluid Dynamics

**Graph Theory** 

Image Compression

Parallel Processing

Materials Science

Numerical Analysis

Computer Impact on Mathematics

Mathematics of the Biological and Medical Sciences

Wave Propagation

Dynamical Systems and Fractals

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# ORGANIZING COMMITTEE

**Donald G. Saari**, Chair Northwestern University

Joseph W. Jerome

Northwestern University **Willard Miller**, **Jr**.

University of Minnesota **Francis Sullivan** 

National Bureau of Standards

James A. Yorke University of Maryland

# LATE CONTRIBUTIONS

SIAM will accept late contributed presentations and poster presentations for this meeting. To make a contribution, please call or write for an abstract form to: Conference Coordinator, SIAM, 117 S. 17th Street, 14th Floor, Philadelphia, PA 19103. Telephone: (215) 564-2929. Contributions must be received by May 25th, in order to appear in the final program. SIAM will consider contributions until June 21st, but those received after May 25th, will be listed in an addendum to the final program based on the availability of both time and space.

### **SHORT COURSE**

Short Course on Nonlinear Dynamics, Chaos, and Bifurcation July 10, 1988

Hyatt Regency Hotel Nicollet D-2

Scientists are now realizing that nonlinear dynamics has a wide variety of strange phenomena that are broadly applicable in virtually all realms of science. This series of tutorial lectures, presented by John Guckenheimer of Cornell University and James Yorke of the University of Maryland, will introduce some of these typical dynamical features and show their application to selected systems. The emphasis will be upon bifurcation --- how asymptotic behavior of trajectories changes as parameters are varied in the definition of the system - and chaos - the occurrence of trajectories whose asymptotic behavior is aperiodic. The types of attractors which occur in systems: fixed, periodic, quasiperiodic, and chaotic will be described. The fractal structure of chaotic attractors and ways of quantifying it will be introduced. Bifurcation scenarios that portray the typical way that these attractors change will be discussed. Attention will be drawn to the routes to chaos, regular dynamics becomes chaotic, and to crises, bifurcations that signal dramatic changes in the basins of attraction. The role of symmetry in bifurcation theory will be introduced and discussed in relation to dynamical systems derived from partial differential equations

There will be six hours of presentation plus discussion.

#### **PROGRAM**

Elementary Bifurcations of Dynamical Systems John Guckenheimer
Coffee and Discussion
Chaotic Dynamics James A. Yorke
Lunch and Discussion
Routes to Chaos John Guckenheimer
Coffee and Discussion
Fractal Dimension and Attractors James A. Yorke
Discussion
Adjournment

#### Registration Fees\*

	SIAM Member	Non Member	Student
Advance	\$ 95	\$115	\$55
On-Site	\$115	\$135	\$75

\*Registration Fee for the Short Course includes preprints, coffee and lunch.

Attendees should pre-register for the short course, as on-site registration cannot be guaranteed. Preprints of the lecture materials will be distributed upon check-in at the registration desk.

### SPECIAL SESSIONS

# THE JOHN VON NEUMANN LECTURE

Wednesday, July 13/2:00 PM Chair: C. W. Gear

University of Illinois, Urbana-Champaign

#### Business and Pleasure with Stiff Differential Equations

Stiff initial value problems for ODE's are characterized by numerical instabilities that prevent the use of an explicit method with a step size that is commensurate with the global behavior of the solution. Typical examples are systems that describe simultaneous processes with widely differing time constants where some rapidly changing components tend to blend quickly with slower ones. Chemical kinetics offer many examples of this kind. But there are others, such as, for example, ODE systems that result when an initial value problem for a PDE is descretized in space.

Singular perturbation problems also lead to stiff ODE's.

The search for accurate numerical methods with adequate stability properties leads to rather pleasant questions in classical analysis. In the 1960's the first general methods for stiff problems were developed and applied to problems that had defied solution by traditional methods. In these methods, the step size could sometime be increased successfully by several powers of 10, but at every step an algebraic system has to be solved by a modified Newton method that demands much storage and requires lots of computing time.

The speaker will address recent efforts in the search for alternative iterative techniques and describe the progress that has been made in finding various shortcuts that exploit the properties of systems found in important classes of applications.

Germund G. Dahlquist Royal Institute of Technology Stockholm, Sweden

#### **ICEMAP Session**

Monday, July 11/2:00 PM Chair: Judith Sunley National Science Foundation

ICEMAP (the Interagency Committee for Extramural Mathematics Programs) is a group that provides loose coordination of Federal funding for research in the mathematical sciences at academic institutions. This session is designed to inform attendees about the nature of support available (including anticipated budgets for the several agencies and types of awards for which one can compete); scientific areas of emphasis; and plans for the future. Questions from the audience are encouraged, particularly those concerned with issues relevant to the community as a whole. Representatives of the agencies will be available to talk with individuals about their particular concerns at various times during this meeting.

### **CENTENNIAL LECTURES**

America celebrates 100 years of U.S. mathematics with a program of lectures designed to highlight a century of American mathematics inspired by real world problems.

Centennial Lecture 1
Tuesday, July 12/2:00 PM
Applied Mathematics and Scientific Computing:
Pioneers, Puzzles, Prospects

During the past century, there have been remarkable developments in both applied mathematics and scientific computing, many of which were stimulated by seminal work of American mathematicians. The rapid development of large-scale digital computing over the past half century owes its genesis in large part to the work of mathematicians. The parallel development of numerical analysis and asymptotic methods, as well as their applications to continuum dynamics problems, have opened new vistas for science. All of these developments have had a profound impact on both the applied mathematics community in the United States industry, other disciplines, and society. The role of key individuals, including von Neumann, Gibbs, von Karman, Courant, and others, cannot be underestimated.

In this talk we shall trace some of the significant advances made in applied mathematical analysis, computational algorithms and computer design through the past century. We shall look at the crucial role played by several key pioneers in the development of these fields and see how they developed new approaches and techniques to solve the problems which faced them. The range of challenging puzzles presented by the diverse branches of applied mathematics and scientific computing in our own time will be described, and an attempt will be made to forecast the kinds of developments that will play an increasing role in the future.

Steven A. Orszag Princeton University

Centennial Lecture 2
Wednesday, July 13/9:00 AM
The Emergence of Numerical Optimization

The mathematics problem area using up most of the world's computer time, according to a statement made by Lovasz in 1980, is numerical optimization. Business, industry, the space program—all depend heavily on mathematical models from linear programming, nonlinear programming, and control theory.

Continuous numerical optimization is an active, exciting, and large part of today's world of engineering and scientific computing. It affects our lives in many diverse ways.

The speaker will trace the historical development of numerical optimization and identify what we consider to be ideas and significant contributions. Our thesis will be that while the bulk of activity in numerical optimization has occurred in the period following the introduction of the simplex algorithm in the late 1940's, many of our contemporary tools, including the Karmarkar projective scaling transformation, have roots in the classical calculus of variations.

This close tie particularly befits the theme of "100 years of American Mathematics," since in the first part of the century, American mathematics contributed significantly to the theory of the calculus of variations, while in the last 30 years or so, American mathematics has played a major role in numerical optimization.

Richard Tapia Rice University

Centennial Lecture 3
Thursday, July 14/2:00 PM
Mathematics and Signal Processing

Signal processing is an eclectic discipline, combining ideas and tools from, among others, signal analysis, system theory, statistics and numerical linear algebra. many branches of mathematics and computer science, and analog and digital technology to design and implement algorithms for a wide variety of applications. Though the tools range from the very old to the very new, most of the development of signal processing has taken place in this century, especially in the last few decades. Zobel and Campbell introduced selective wave filters for telephony in the early 1900's. Heaviside and Carson provided the analytical tools for linear system analysis in the next two decades, while Brune and Cauer laid the mathematical foundation for network synthesis in the 1930's. Norbert Wiener contributed to several of these early developments, but also introduced a powerful new direction with his work in the early 40's on the statistical theories of prediction and filtering. In the early 50's, Shannon's information theory held out hope for dramatic gains in downward compression and in reliable communication in noisy channels. In the 60's, the appearance of digital computers brought about a major revolution, releasing us from many prior limitations. Since then, there has been almost exponential growth in the field, many of the fruits of which are for example, almost common place the recovery of incredibly weak signals from outer space, high-speed communications over large computer networks and medical images of remarkable

Although no one can cover this vast panorama in any reasonable númber of presentations, in his presentation, the speaker will show how even simple problems of linear prediction can involve a rich and mutually fruitful blending of ideas from many fields, especially various kinds of mathematics.

Thomas Kailath Stanford University

### PRIZE PRESENTATIONS

Wednesday, July 13/3:00 PM

#### The George B. Dantzig Prize

The prize is awarded jointly by the Mathematical Programming Society (MPS) and SIAM. It is awarded for original work which by its breadth and scope constitutes an outstanding contribution to the field of mathematical programming.

The Dantzig Prize is awarded every three years and, while normally presented at the international Symposium of MPS, it will be awarded for the first time at a SIAM meeting.

#### The Richard C. DiPrima Prize

The Richard C. DiPrima Prize was established in 1986 to commemorate a former president of SIAM who also served for many years as a member of the SIAM Council and Board of Trustees, as Vice President for Programs, and as a dedicated and committed member.

The prize is awarded to a young scientist who has done outstanding research in applied mathematics and who has completed his/her doctoral dissertation and completed all other requirements for his/her doctorate during the period running from three years prior to the award date.

This will be the first award of this prize which is scheduled to be given every even year.

#### Mathematical Contest in Modeling

The SIAM-cosponsored Fourth Mathematical Contest in Modeling was held in February, with teams of three undergraduates devoting a weekend to modeling either of two applied problems. From among the teams judged outstanding, two SIAM graders selected one for a SIAM Award in special recognition of the quality of the team's solution. This award thus honors three students for excellence in collaborative mathematical modeling.

# 1988 SIAM ANNUAL BUSINESS MEETING

The annual business meeting of SIAM will be held on Wednesday, July 13th, at 3:30 PM in Nicollet Ballroom C-1

This annual meeting is held for YOU, the members of SIAM, to afford you the opportunity to meet face-to-face with the officers you have elected to serve you. You will be apprised of SIAM's financial status, hear about our past successes, and be asked to participate in the future direction of our society.

This meeting will benefit all of us. We urge you to attend.

### **INVITED PRESENTATIONS**

Monday, July 11/8:30 AM Invited Presentation 1

#### Chaos, Strange Attractors, and Fractal Basin **Boundaries in Nonlinear Dynamics**

Even relatively simple deterministic systems can behave in an apparently unpredictable, erratic manner. This type of behavior is one of the attributes of chaotic dynamics. Within the last decade there has been an explosion of interest, and major developments have taken place in the field.

Examples of areas where chaotic dynamics have been applied or have impacted the scientific outlook include meteorology, ecology, fluid mechanics, chemistry, physics, engineering, economics, to name just a few. The common element in all of these fields is that they involve nonlinearity in some way. Indeed, chaos is expected to develop whenever nonlinearity plays a role. Since nonlinearity is inherent in so much of science and technology, an understanding of chaos is essential.

The speaker will present a review of the field of chaotic dynamics of dissipative systems, including recent developments. Topics to be covered include strange attractors, how chaos comes about with variation of a system parameter, universality, fractal basin boundaries and their effect on predictability, and applications to physical systems.

Celso Grebogi University of Maryland, College Park

Monday, July 11/9:15 AM Invited Presentation 2 The Mathematical Theory of the Crystallographic Phase Problem

The X-ray analysis of crystal structure may be viewed as an inverse problem in which the three-dimensional structure of a crystal is to be reconstructed from the results of an X-ray diffraction experiment. The intensities of the scattered beams which can be measured in such an experiment are essentially the squared moduli of the Fourier coefficients associated to the triply-periodic electron density distribution in the crystal. Unfortunately the corresponding phases cannot be measured, yet they must be restored by some means before the desired picture of the crystal structure can be obtained by Fourier synthesis. This constitutes the "Phase Problem" of X-ray crystallography.

Because of the extreme practical importance of its solution, the Phase Problem has been under constant attack for over half a century, but there is still no generally applicable method for solving it. Its recalcitrant nature derives from the fact that it is mathematically indeterminate unless sufficient chemical information is brought to bear on its solution to constrain it down to a reasonably unique answer, while the content of this chemical information cannot be adequately captured by any of the well-developed instruments of mathematics. The various techniques available at present to circumvent it all have their limitations, and are a constant source of difficulties.

The speaker will review the mathematical aspects of existing phase determination procedures, including some of his recent work on a Bayesian statistical theory of the Phase Problem aimed at providing a new solution strategy. He will also examine the computational requirements of present and foreseeable developments in this field, and in particular the design of superfast Fourier transform algorithms optimally adapted to crystallographic symmetry groups.

Gerard Bricogne L.U.R.E. (Synchrotron Radiation Laboratory) University of Paris, France

Tuesday, July 12/8:30 AM Invited Presentation 3

#### Stability Analysis in Free Boundary Problems in **Materials Science**

For several decades, there has been an ever-intensifying interest by physical scientists and applied mathematicians in certain free boundary problems that arise in the context of materials science. These problems generally arise in the context of phase transformations and are generalizations of the classical Stefan problem in which one seeks to describe the position of the free, isothermal boundary that separates a pure crystal from its melt during solidification. In these generalized problems, the free boundary is no longer isothermal but, instead, has a temperature that depends on its local curvature (capillary effect due to surface tension). Moreover, for alloys, both thermal and solutal fields govern the process. Such problems are intrinsically two- or three-dimensional, and the shape of the boundary (not just its position) is paramount. From linear perturbation theory, it is known that such shapes are subject to instabilities, so-called morphological instabilities.

The speaker will discuss the manner in which both analytical and numerical techniques have been used to deepen an understanding of both steady-state and time-dependent shapes that occur in the nonlinear regime subsequent to morphological instability.

Robert F. Sekerka Carnegie Mellon University

Tuesday, July 12/9:15 AM Invited Presentation 4

#### 3D Nonlinear Waves in Excitable Media-Modeling the Heart Muscle

So-called "excitable" media support nonlinear waves that propagate as pulses, e.g. the action potential in nerve fibers and heart muscle, and the oxidation pulse in the BZ reaction. In 2D media the right stimulus will also create points of singular phase, which become counter rotating sources for such pulses. Their investigation in diverse excitable media has dramatically expanded in the USA and USSR since their discovery in 1970.

In 3D media the phase singularity is not a point but a vortex line, generically a closed ring. Rings linked together and knotted constitute topologically distinctive organizing centers for periodic activity throughout the medium. In relation to the abrupt onset of turbulence (fibrillation) in healthy heart muscle, it is of interest to understand how stimuli create organizing centers, and how they persist or decay.

The speaker will illustrate organizing centers by 3D computer graphics, describe their taxonomy and anatomy in terms of topological theorems about surfaces and about phase maps, demonstrate their dynamics by vectorized numerical integration (or sometimes by approximate analytical solution) of partial differential equations of reaction and diffusion, and pose questions about the results in terms of differential geometry. (The foregoing techniques are all badly in need of refinement.)

Some of these puzzles have been solved but most still await attention. For example, the numerically discovered "stable" knots, twisted rings, and plain vortex rings exhibit enough symmetries to encourage mathematical attention. Results have immediate utility in experimental programs using a 3D, chemically excitable, medium and using real heart muscle. In both systems, ongoing laboratory experiments have already verified counterintuitive predictions, e.g. the existence of a phase in the cardiac cycle when the medium is vulnerable to turbulence through creation of mirror-paired vortex filaments (or a vortex ring) by a single stimulus, and the existence of an upper limit to stimulus size in the vulnerable zone.

Arthur T. Winfree University of Arizona Thursday, July 14/8:30 AM Invited Presentation 5 **Grand Challenges to Computational Science** 

Over the last four hundred years, scientists have learned how to design powerful scientific instruments like the microscope and telescope and to use them to make startling discoveries many orders of magnitude beyond the reach of the naked eye. The supercomputer is a new kind of scientific instrument with which the most spectacular discovery still lie very much in the future. Much attention is focussed now on how to complete the design of this new scientific instrument and learn how to use it so that scientific breakthroughs are achieved. An area of very major importance for supercomputing is algorithm development enabling the limited computational capability of today's supercomputers to generate accurate and reliable results for scientific problems of great complexity. Breakthroughs in traditional numerical analysis areas, like linear matrix operations, are not enough and collaborations between numerical analysts, and other mathematicians and scientists, will be needed to resolve the algorithmic bottlenecks. The speaker will discuss a number of scientific "grand challenge" areas where supercomputer in future will produce results fully as astonishing as the most powerful microscopes and telescopes once these algorithmic and other bottlenecks are resolved.

Kenneth G. Wilson Cornell University

Thursday, July 14/9:15 AM Invited Presentation 6 **Solitons and Nonlinear Waves in Optics** 

Nonlinear optics is a relatively new subject because nontrivial interaction between light and matter requires large intensities over relatively narrow bands of frequency. This talk will survey the Maxwell-Bloch equations, the equations of motion for light-matter dynamics, and introduce some of the exciting new developments connected with nonlinear wave propagation in fibers and waveguides, Snell's laws in nonlinear dielectrics, optical bistability in ring and Fabry-Perot cavities, Raman and Brillouin scattering, four-wave mixing, phase conjugation, multimode and soliton lasers. One or two models will be discussed in detail. A key message is that optics provides a rich source of stimulating problems for the applied mathematician, problems that are intellectually challenging, technologically promising and, above all, problems that display the full spectrum of interesting behavior of nonlinear partial differential and difference equations

Alan Newell University of Arizona

### MEETING HIGHLIGHTS

Friday, July 15/8:30 AM Invited Presentation 7 Mathematical Problems Associated with the **Elasticity of Fluids** 

Flow and processing of viscoelastic liquids are the foundation of huge industries. But the mathematical properties that characterize the flow of these liquids are only beginning to be understood. The speaker will focus on the elastic properties of the viscoelastic liquids by expanding on an old idea of Poisson and Maxwell that all liquids are ultimately elastic when the deformations are sufficiently rapid. Mathematically, the equations give rise to propagation of waves of vorticity and to steady "transonic" vorticity fields, just as in gas dynamics. In these vorticity fields, molecules adjust to new conditions by relaxing at different rates. the smaller molecules more quickly than the larger ones. The elephants never forget. The faster relaxations give rise to a viscous environment in which the slower, elastic, relaxations stay 'alive'. This produces a mix of wave behavior (hyperbolicity) and diffusion (parabolicity) not well understood mathematically because it does not fit into the standard classification. The speaker will show how their ideas manifest themselves in nature and will discuss the implications of mathematical structure for some problems that occur in numerical simulations of processing flows.

Daniel D. Joseph University of Minnesota, Minneapolis

Friday, July 15/9:15 AM **Invited Presentation 8 Adaptive Computational Methods** 

Difficulties in numerical approximation and finding the physically important domains in the solution of a problem usually coalesce in the same subregion of solution space. Typically, the space-time coordinates are the independent variables while the solution state space is described by dependent variables. Adaptive computations balance the computational effort, in either space, by working harder where the answer is more difficult and/or the answer is more important.

The independent variables are represented by a grid and adaptivity for them refers to adaptive grid construction. This can be accomplished by a choice of nonuniform grid spacings or by use of refined grids inserted into or overlapping with a primary uniform grid. Multigrid methods should be viewed as adaptive also, with the localization of computational effort occurring in wave number space or momentum variables conjugate under Fourier Transform to space variables. State space variables also allow localized consideration, as in the case with nonlinear waves, eigenmodes, rate-limiting chemical reactions and the equilibrium treatment which eliminates (undesirable) transients in rapid solution modes.

The speaker will demonstrate representative grid and state space adaptive methods, together with illustrations showing the use of these methods in practical examples.

James G. Glimm Courant Institute of Mathematical Sciences New York University

### **MINISYMPOSIA**

- Mathematical Aspects of Computational Image Donald E. McClure, Brown University
- 2. Mathematical Models of Phase Transition and Growth Phenomena In Statistical Physics and Materials Science 1 Francis Sullivan, National Bureau of Standards
- 3. Mathematical Epidemiology Carl P. Simon, University of Michigan, Ann Arbor
- 4. Chaotic Dynamics and Fractals Michael F. Barnsley, Georgia Institute of Technology
- 5. Combinatorial Optimization Clyde Monma, Bell Communications Research
- 6. Performance Evaluation and Benchmarking Jack J. Dongarra, Argonne National Laboratory
- 7. Material Science and Applied Mathematics R. Tao, Northeastern University
- 8. How The Computer Will Influence Mathematics Richard McGehee, University of Minnesota, Minneapolis
- Mathematical Models Of Phase Transition And Growth Phenomena In Statistical Physics And Material Science 2 Geoffrey McFadden, National Bureau of Standards
- 10. Computational Methods For Nonlinear Reaction, Diffusion, Convection Systems Of Partial Differential Equations Joseph Jerome, Northwestern University
- 11. Waves In Elastic-Plastic Solids John A. Trangenstein, Lawrence Livermore National Laboratory
- 12. New Directions For The Shannon Sampling Theorem Gilbert G. Walter, University of Wisconsin, Milwaukee
- 13. Numerical Grid Generation; Mathematical Stanly Steinberg, University of New Mexico
- 14. Nonlinear Oscillations and Excitability In Cell Physiology John Rinzel, National Institutes of Health
- 15. Mathematics and Applications of Inverse Problems and Imaging Mostafa Kaveh, University of Minnesota, Minneapolis
- 16. Computer Aided Proofs In Analysis Kenneth R. Meyer, University of Cincinnati
- 17. (Title and chair to be announced in final program)
- 18. 1988 Mathematical Contest In Modeling, Including SIAM-Award Winners James Daniel, University of Texas, Austin
- 19. Expander Graphs And Their Applications Joel Friedman, Princeton University
- 20. Parallel Processing, Distributed Computing And Stanley Reiter, Northwestern University
- 21. p and h-p Versions Of Finite Element Methods In Computational Solid Mechanics Soren Jensen, University of Maryland, Baltimore County
- 22. Splitting Methods In Wave Propagation Robert J. Krueger, Iowa State University
- 23. Zero-Crossings and Nonuniform Sampling Of Signals And Systems Farokh Marvasti, Illinois Institute of Technology
- 24. Numerical Grid Generation; Mathematical Aspects 2 Jose E. Castillo, San Diego State University

- 25. Spectral Methods In Computational Fluid Mechanics Soren Jensen, University of Maryland, Baltimore County
- 26. Theoretical, Experimental, and Computational Aspects of Viscous, Free-Surface Flows W. G. Pritchard, Pennsylvania State University
- 27. Association Schemes Dennis W. Stanton, University of Minnesota, Minneapolis
- 28. Applications Of Asymptotic Techniques To Stochastic Problems James McKenna, AT&T Bell Laboratories
- 29. Bringing MACSYMA Into The Mainstream Of Applied Mathematics Richard Petti, Symbolics, Inc.
- 30. Numerical Device And Process Modeling For VLSI Systems William M. Coughran, Jr., AT&T Bell Laboratories
- Algorithms For The Algebraic Eigenvalue Problem On Parallel Architectures Patricia J. Eberlein, SUNY Buffalo
- 32. Theory And Computational Of Defects In Continuous Media David Kinderlehrer, University of Minnesota, Minneapolis
- 33. (Title and chair to be announced in final program)

#### SPECIAL EVENTS

**Welcoming Reception** Sunday, July 10, 8:00 PM -- 10:00 PM Nicollet D1-D2 Cash bar

**Beer Party** 

Monday, July 11, 6:00 PM-8:00 PM Exhibit Hall

The beer party will consist of pizza, baked potato skins with choice of toppings, beer and assorted sodas. Cost \$15.00

**Buffet Dinner and Mississippi River Boat Cruise** Wednesday, July 13, 6:30 PM-9:30 PM Boom Island, Minneapolis, MN

Enjoy a relaxing river cruise and buffet dinner aboard the Anson Northrup River Boat. The old fashion side wheeler will cruise through the locks of St. Anthony's Falls and down the Mississippi River between the twin cities of St. Paul and Minneapolis. We will also cruise by the Old Showboat Landing at the University of

Minnesota and the wood cliffs along the river banks.

Between 6:30 PM and 7:30 PM enjoy a cocktail at one of the two full service bars on board the Anson Northrup where you can purchase the cocktail of your choice. At 7:30 PM we will be seated for a buffet dinner consisting of both baked breast of chicken and prime filet mignon, assorted salads, vegetables, baked potato and an assortment of desserts. There will also be red and white wine served with dinner. Buses will leave the hotel lobby at 5:45 PM. Cost \$28.00

### PREPRINTS TABLE

SIAM has reserved a table in the book exhibit area for those attendees who wish to share new results or ideas with other participants at the meeting. We encourage you to bring copies of your work to the meeting and make them available to those who may be interested. No advertisements or promotions,

### Saturday, July 9/PM

5:00 PM/Nicollet Promenade **Registration opens for Short Course** 

9:00 PM/Nicollet Promenade Registration closes

### Sunday, July 10/AM

8:00 AM/Nicollet Promenade **Registration opens for Short Course** 

9:00 AM/Nicollet D-2 **Elementary Bifurcations of Dynamical Systems** John Guckenheimer Cornell University

10:30 AM/Nicolett D-1 Coffee

11:00 AM/Nicollet D-2 **Chaotic Dynamics** James A. Ýorke University of Maryland, College Park

### Sunday, July 10/PM

12:30 PM/Nicollet B-1 and C-1

2:00 PM/Nicollet D-2 **Routes to Chaos** John Guckenheimer Cornell University

3:30 PM/Nicollet D-1 Coffee

4:00 PM/Nicollet D-2 Fractal Dimensions and Attractors James A. Yorke University of Maryland, College Park

5:30 PM/Nicollet D-2

Discussion

6:00 PM **Short Course adjourns** 

Registration opens for Meeting

8:00 PM/Nicollet D-1 and D-2 **Welcoming Reception** 

9:00 PM/Nicollet Promenade Registration closes

### Monday, July 11/AM

7:15 AM/Nicollet Promenade Registration opens

8:15 AM/Nicollet C-1 **Opening Remarks** 

8:30 AM/Nicollet C-1 Invited Presentations 1 and 2 Chair: Donald G. Saari Northwestern University

Chaos, Strange Attractors, and Fractal Basin **Boundaries in Nonlinear Dynamics** Celso Grebogi University of Maryland, College Park

The Mathematical Theory of the Crystallographic Phase Problem

Gerard Bricogne

University of Paris, France

10:00 AM/Exhibit Hall Coffee

10:30 AM

CONCURRENT SESSIONS

Minisymposium 1/Nicollet D-2 **Mathematical Aspects of Computational Image** Analysis

Chair: Donald E. McClure **Brown University** 

Minisymposium 2/Nicollet C-1 **Mathematical Models of Phase Transition and Growth Phenomena in Statistical Physics and Materials Science 1** 

Chair: Francis Sullivan National Bureau of Standards

Minisymposium 3/Nicollet D-3 **Mathematical Epidemiology** Chair: Carl S. Simon

University of Michigan, Ann Arbor Contributed Presentations 1/Greenway B **Theory of Partial Differential Equations** 

Contributed Presentations 2/Greenway A **Finite Element Techniques** 

Contributed Presentations 3/Nicollet D-1 **Optimization and Control** 

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### Monday, July 11/PM

12:30 PM Lunch

2:00 PM/Nicollet C-1

**ICEMAP Session (the Interagency Committee** for Extramural Mathematics Programs)

Chair: Judith S. Sunley National Science Foundation

3:00 PM/Exhibit Hall Coffee

3:30 PM **CONCURRENT SESSIONS** 

Minisymposium 4/Nicollet D-3 **Chaotic Dynamics and Fractals** Chair: Michael Barnsley

Georgia Institute of Technology

Minisymposium 5/Nicollet D-2 **Combinatorial Optimization** (Sponsored by the SIAM Activity Group on Discrete Mathematics)

Chair: Clyde Monma Bell Communications Research

Minisymposium 6/Nicollet C-1 Performance Evaluation and Benchmarking (Sponsored by the SIAM Activity Group on

Supercomputing) Chair: Jack Dongarra Argonne National Laboratory

Minisymposium 7/Nicollet D-1 **Materials Science and Applied Mathematics** 

Northeastern University

Contributed Presentations 4/Greenway C Analysis 1

Contributed Presentations 5/Greenway A **Matrices and Linear Algebra** 

Contributed Presentations 6/Greenway B Mathematics in Medicine

6:00 PM/Exhibit Hall **Beer Party** 

### Tuesday, July 12/AM

8:30 AM/Nicollet C-1 Invited Presentations 3 and 4 Chair: Francis Sullivan National Bureau of Standards

8:30 AM

Stability Analysis in Free Boundry Problems in **Materials Science** 

Robert F. Sekerka Carnegie Mellon University

9:15 AM

3d Nonlinear Waves in Excitable Media ---Modeling the Heart Muscle

Arthur T. Winfree University of Arizona

10:00 AM/Exhibit Hall Coffee

10:30 AM

**CONCURRENT SESSIONS** 

Minisymposium 8/Nicollet D-2

**How the Computer will Influence Mathematics** Chair: Richard McGehee

University of Minnesota, Minneapolis

Minisymposium 9/Nicollet C-1

**Mathematical Models of Phase Transition and Growth Phenomena in Statistical Physics and** Materials Science 2

Chair: Geoffrey McFadden National Bureau of Standards

Minisymposium 10/Nicollet D-3

Computational Methods for Nonlinear Reaction, Diffusion, Convection Systems of Partial **Differential Equations** 

Chair: Joseph Jerome Northwestern University

Contributed Presentations 7/Greenway A **Materials Science** 

Contributed Presentations 8/Nicollet D-1 Signal Processing and Data Analysis

Contributed Presentations 9/Greenway B Free Surface Problems

### Tuesday, July 12/PM

12:30 PM Lunch

2:00 PM/Nicollet C-1

Centennial Lecture 1

**Applied Mathematics and Scientific Computing:** 

Pioneers, Puzzles, Prospects

Steven Orszag Princeton University

3:00 PM/Exhibit Hall Coffee

3:30 PM

**CONCURRENT SESSIONS** 

Minisymposium 11/Nicollet C-1 Waves in Elastic-Plastic Solids Chair: John A. Trangenstein

Lawrence Livermore National Laboratory

Minisymposium 12/Nicollet D-2 **New Directions for the Shannon Sampling** Theorem

Chair: Gilbert G. Walter

University of Wisconsin, Milwaukee

Minisymposium 13/Nicollet D-3 **Numerical Grid Generation: Mathematical** 

Aspects 1

Chair: Stanly Steinberg University of New Mexico

Minisymposium 14/Nicollet D-1 Nonlinear Oscillations and Excitability in Cell

**Physiology** Chair: John Rinzel National Institutes of Health

Contributed Presentations 10/Greenway B Analysis 2

Contributed Presentations 11/Greenway A **Parallel Algorithms** 

Poster Session 1/Exhibit Hall

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### Wednesday, July 13/AM

9:00 AM/Nicollet C-1 Centennial Lecture 2 The Emergence of Numerical Optimization Richard Tapia Rice University

10:00 AM/Exhibit Hall Coffee

10:30 AM **CONCURRENT SESSIONS** 

Minisymposium 15/Nicollet D-3 Mathematics and Applications of Inverse **Problems and Imaging** Chair: Mostafa Kaveh

University of Minnesota, Minneapolis

Minisymposium 16/Nicollet C-1 Computer Aided Proofs in Analysis Chair: Kenneth R. Meyer

University of Cincinnati

Minisymposium 17/Nicollet D-2 (Title and chair to be announced in final program)

Minisymposium 18/Nicollet D-1 1988 Mathematical Contest in Modeling, **Including SIAM Award Winners** (Sponsored by the SIAM Vice President for College

and University Activities) Chair: James Daniel University of Texas, Austin

Contributed Presentations 12/Greenway B General Session

Contributed Presentations 13/Greenway A Mathematics in Biology

Poster Session 2/Exhibit Hall

### Wednesday, July 13/PM

12:30/PM Lunch

2:00 PM/Nicollet C-1

The John von Neumann Lecture **Business and Pleasure with Stiff Differential** Equations

Germund G. Dahlquist Royal Institute of Technology, Sweden

3:00 PM/Nicollet C-1 **Prize Presentations** The George B. Dantzig Prize The Richard C. DiPrima Prize

The 1988 Mathematical Contest in Modeling Award

3:30 PMINicollet C-1

1988 SIAM Business Meeting

5:30 PM/Hotel Lobby

**Buses leave for Mississippi River Boat Cruise** and Dinner

### PROGRAM-AT-A-GLANCE

### Thursday, July 14/AM

8:30 AM/Nicollet C-1 Invited Presentations 5 and 6 Chair: Williard Miller, Jr. University of Minnesota

8:30 AM

**Grand Challenges to Computational Sciences** Kenneth G. Wilson Cornell University

9:15 AM

Solitons and Nonlinear Waves in Optics Alan Newell

University of Arizona

10:00 AM/Exhibit Hall

10:30 AM

**CONCURRENT SESSIONS** 

Minisymposium 19/Nicollet D-3 **Expander Graphs and Their Applications** 

Chair: Joel Friedman Princeton University

Minisymposium 20/Nicollet D-2
Parallel Processing, Distributed Computing and **Economics** 

Chair: Stanley Reiter Northwestern University

Minisymposium 21/Nicollet C-1

p and h-p Versions of Finite Element Methods in Computational Solid Mechanics

Chair: Soren Jensen

University of Maryland, Baltimore County

Contributed Presentations 14/Greenway A Fluid Flow and Heat Transfer 1

Contributed Presentations 15/Greenway B Reaction-Diffusion and Heat Conduction

Contributed Presentations 16/Nicollet D-1 Wave Propagation 1

### Thursday, July 14/PM

12:30 PM Lunch

2:00 PM/Nicollet C-1 Centennial Lecture 3 Mathematics and Signal Processing

Thomas Kailath Stanford University

3:00 PM/Exhibit Hall Coffee

**CONCURRENT SESSIONS** 

Minisymposium 22/Nicollet D-1 Splitting Methods in Wave Propagation Problems Chair: Robert J. Krueger

Iowa State University

Minisymposium 23/Nicollet D-3 Zero-Crossing and Nonuniform Sampling of Signals and Systems

Chair: Farokh Marvasti Illinois Institute of Technology Minisymposium 24/Nicollet D-2

Numerical Grid Generation: Mathematical Aspects 2

Chair: Jose E. Castillo San Diego State University

Minisymposium 25/Nicollet C-1 Spectral Methods in Computational Fluid Mechanics

Chair: Soren Jensen

University of Maryland, Baltimore County

Contributed Presentations 17/Greenway A Numerical Analysis (Algebra)

Contributed Presentations 18/Greenway B Dynamical Systems and Chaos

Contributed Presentations 19/Greenway C Mechanics, Optics, Electromagnetism

### Friday, July 15/AM

8:30 AM/Nicollet C-1 Invited Presentations 7 and 8 Chair: Joseph W. Jerome Northwestern University

Mathematical Problems Associated with the **Elasticity of Fluids** 

Daniel Joseph

University of Minnesota, Minneapolis

**Adaptive Computational Methods** 

James G. Glimm Courant Institute of Mathematical Sciences New York University

10:00 AM/Exhibit Hall Coffee

10:30 AM

CONCURRENT SESSIONS

Minisymposium 26/Nicollet D-2 Theoretical, Experimental, and Computational Aspects of Viscous, Free-Surface Flows Chair: W. G. Pritchard

Pennsylvania State University

Minisymposium 27/Nicollet D-1

**Association Schemes** 

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

Chair: Dennis Stanton

University of Minnesota, Minneapolis

Minisymposium 28/Nicollet C-1 **Applications of Asymptotic Techniques to** 

Stochastic Problems Chair: James McKenna AT&T Bell Laboratories

Minisymposium 29/Nicollet D-3

Bringing MACSYMA into the Mainstream of Applied Mathematics

Chair: Richard Petti Symbolics, Inc.

Contributed Presentations 20/Greenway B **Domain Decomposition and Grid Methods** 

Contributed Presentations 21/Greenway A **Applied Geometry and Fractals** 

Contributed Presentations 22/Greenway C **Ordinary Differential Equations** 

### Friday, July 15/PM

12:30 PM Lunch

2:00 PM

**CONCURRENT SESSIONS** 

Minisymposium 3/Nicollet D-2 **Numerical Device and Process Modeling for** VLSI Systems

Chair: William M. Coughran, Jr. AT&T Bell Laboratories

Minisymposium 31/Nicollet C-1
Algorithms for the Algebraic Eigenvalue Problem on Parallel Architectures

Chair: Patricia J. Eberlein

SUNY Buffalo

Minisymposium 32/Nicollet D-3 Theory and Computation of Defects in Continuous Media

Chair: David Kinderlehrer

University of Minnesota, Minneapolis

Minisymposium 33/Nicollet D-1

(Title and Chair to be announced in final program)

Contributed Presentations 23/Greenway A Numerical Analysis (PDEs)

Contributed Presentations 24/Greenway C Fluid Flow and Heat Transfer 2

Contributed Presentations 25/Greenway B Wave Propagation 2

4:00 PM Meeting Adjourns

Monday, July 11/10:30 AM Minisymposium 1/Nicollet D-2

### MATHEMATICAL ASPECTS OF COMPUTATIONAL IMAGE ANALYSIS

The goals of computer methods for analyzing digital pictures range from "low level" image processing (for example, image restoration) to "high level" problems in scene analysis and computer vision (for example, invariant recognition of objects). Increasingly, the methods and algorithms for performing these analyses are guided by mathematical concepts and models. Recently, connectionist models (neural networks) and Markov random fields have been prominent in this context. In return, the problems of image processing and computer vision are stimulating the development of new mathematics, for example, to better understand the behavior of algorithms for global optimization of objective functions on very high-dimensional domains. In this minisymposium, we will highlight selected interactions between mathematics and applications to image analysis.

Organizer: Donald E. McClure Brown University

#### A Relational Approach in Object Recognition Elie Bienenstock

Universite' Paris-Sud, France

# **Asymptotic Behavior of Simulated Annealing** Chii-Ruey Hwang

Academia Sinica, Taiwan

Recursive Stochastic Minimization Algorithms Sanjoy K. Mitter, Massachusetts Institute of Technology; and Saul B. Gelfand, Purdue University, West Lafayette

Monday, July 11/10:30 AM Minisymposium 2/Nicollet C-1

#### MATHEMATICAL MODELS OF PHASE TRANSITION AND GROWTH PHENOMENA IN STATISTICAL PHYSICS AND MATERIALS SCIENCE—|

Phase transition and growth phenomena occur in many real-world applications, including alloy solidification and domain separation. Associated mathematical problems provide fascinating instances of successful modeling using Monte Carlo methods and nonlinear pde's, and of the use of large-scale computations to gain new insights into physical and mathematical questions. Among recent results is the remarkable discovery that the same growth law is obtained from several seemingly completely different mathematical and computational models. This minisymposium will include a discussion of various approaches and the relations among them. There will also be reports of recent theoretical and computational work on related problems.

Organizers: Francis Sullivan (Chair) and Geoffrey McFadden, National Bureau of Standards, Gaithersburg, MD

#### Monte Carlo Study of Spinodal Decomposition in the Two-Dimensional Kinetic Ising Model Jacques Amar

National Bureau of Standards, Gaithersburg, MD

# Domain Growth and Remanent Magnitization Decay in Spin Glasses

David Huse

AT&T Bell Laboratories

#### Numerical Simulation of Morphological Development During Ostwald Ripening Geoffrey McFadden

National Bureau of Standards, Gaithersburg, MD

# Ostwald Ripening in Systems Which Transform by the Transport of Heat and Mass

Peter W. Voorhees Northwestern University

Stress Coarsening William C. Johnson

William C. Johnson Carnegie-Mellon University Monday, July 11/10:30 AM Minisymposium 3/Nicollet D-3

### MATHEMATICAL EPIDEMIOLOGY

Mathematical models of the dynamics of the spread of diseases have led to a better understanding of how biological and sociological mechanisms influence disease spread, to more effective comparisons among communicable diseases, to the performance of theoretical experiments in an area where actual experiments are not possible for ethical and practical reasons, and top predictions of the relative merits of different control methods. In some cases, mathematical models have led to successful immunization strategies. On the other hand, as the speakers in this session will show, the models in epidemiology have led to interesting mathematical problems and results in stability, periodicity, structure, and chaotic behavior of dynamical systems.

Organizer: Carl P. Simon University of Michigan, Ann Arbor

**Dynamic Models in Mathematics and Economics** (To be presented by the Organizer)

Periodicity in Epidemiological Models
Herbert W. Hethcote, University of Iowa, Iowa City;
and Simon A. Levin, Cornell University

#### Delays and Age Structure in Models of the Spread of AIDS

Kenneth L. Cooke Pomona College

The Case for Chaos in Childhood Epidemics
William M. Schaffer, and G. L. Truty, University of
Arizona, Tucson

Monday, July 11/3:30 PM Minisymposium 4/Nicolett D-3

#### **CHAOTIC DYNAMICS AND FRACTALS**

Randomness, chaotic dynamics, and fractal geometry are related to one another. The relationship between these leads to new mathematical tools for analyzing experimental data and to new parallel algorithms for the analysis and computation of images.

Organizer: Michael F. Barnsley Georgia Institute of Technology

# Mixing Computer Images which are Generated from Orbits of 2-D Markov Chains

Marc A. Berger

The Weizmann Institute of Science Israel

### Thermodynamic Formalism for Fully Turbulent Flows

Katepalli Sreenivasan Yale University

**Sufficiency as Statistical Symmetry** Persi Diaconis

The Science Center, Cambridge, MA

# Recurrent Iterated Function Systems Michael F. Barnsley and John Elton, Georgia Institute of Technology

Monday, July 11/3:30 PM Minisymposium 5/Nicollet D-2

### COMBINATORIAL OPTIMIZATION

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

In recent years there have been several exciting new developments in the area of combinatorial optimization which bring to bear the tools of mathematics, computer science and operations research. The talks in this session focus on three such areas: (1) New methods for solving linear programming problems; (2) Polyhedral combinatorics for solving large-scale combinatorial problems; and (3) Combining mathematical programming approaches and computational geometry to solve new optimization problems.

Organizer: Clyde Monma
Bell Communications Research

#### On Maximum Flows in Polyhedral Domains Joseph S. B. Mitchell Cornell University

Solving Large O-1 Linear Programming Problems: Some Recent Results Karla L. Hoffman George Mason University

# A Primal-Dual Interior Point Method for Linear Programming

(To be presented by the Organizer)

# The Nonlinear Geometry of Linear Programming David Bayer

Columbia University

Monday, July 11/3:30 PM Minisymposium 6/Nicollet C-1

### PERFORMANCE EVALUATION AND BENCHMARKING

(Sponsored by the SIAM Activity Group on Supercomputing)

Computing power is now a crucial part of many facets of research and engineering. From desktop workstations to supercomputers, scientists rely on computers for their everyday work. But measuring the performance of those computers is an imprecise art at best. The performance of a computer is a function of many interrelated quantities. There is no single approach to evaluation that addresses the requirements of all the communities involved in computer measurement. There is no universal metric of value. This minisymposium will examine the topic of performance evaluation and benchmarking.

Organizer: Jack J. Dongarra Argonne National Laboratory

#### Computing Performance in Resource Limited Environments

Kirk Jordan

Exxon Research and Engineering Company

### Measuring Performance of Parallel Computers Francis Sullivan

National Bureau of Standards, Gaithersburg, MD

#### Supercomputer Performance Evaluation Joanne Martin IBM Corporation

### The Livermore Fortran Kernels Test

Lawrence Livermore National Laboratory

Monday, July 11/3:30 PM Minisymposium 7/Nicollet D-1

### MATERIALS SCIENCE AND APPLIED MATHEMATICS

This minisymposium offers a survey of recent advances in material sciences as they pertain to applied mathematics. Computer simulations have produced a tremendous impact on material science research. Two speakers will discuss this aspect and present their research results from computer simulation in this field. Meanwhile, people are still looking for analytical solution of physical models. One speaker will discuss his new model and his mathematical techniques. There is a general belief that non-relativistic quantum mechanics is sufficient in material science. However, the recent study of new materials, magneto crystals, shows that only relativistic quantum electrodynamics can explain them. One speaker will discuss this issue for us.

Organizer: R. Tao Northeastern University

#### **Polarization of Charge Density Waves**

J. B. Sokoloff, Northeastern University; and I. Webman, IBM Bergen Scientific Centre, Norway

### Thermal Properties of Fractals

(To be presented by the Organizer)

#### Energetics of a Discrete Interface Qiwei Zhang

Courant Institute of Mathematical Sciences, New York University

#### Quantum Electrodynamic Aspects of Magneto-Electric Crystals

A. Widom, and Y. Srivastava, Northeastern University

Tuesday, July 12/10:30 AM Minisymposium 8/Nicollet D-2

### HOW THE COMPUTER WILL INFLUENCE MATHEMATICS

Computers are profoundly influencing the ways in which some mathematicians are doing mathematics. Numerical simulations of differential equations have traditionally been the major use of computers in mathematical investigations, but the situation is changing. The use of algebraic manipulators is spreading rapidly. The future promises computer-assisted proofs of theorems; indeed, the early stages have been with us for some time. This minisymposium brings together mathematicians from diverse fields who will describe how they use the computer in their research

Organizer: Richard McGehee University of Minnesota, Minneapolis

#### Minimal Surfaces Frederick Almgren

Princeton University

#### (title to be announced)

Dennis Heihal

University of Minnesota, Minneapolis

#### Solving Ordinary Differential Equations Symbolically by Computer Dieter Schmidt

University of Cincinnati

### Answering Open Questions with an Automated Reasoning System

Larry Wos

Argonne National Laboratory

Tuesday, July 12/10:30 AM Minisymposium 9/Nicollet C-1

#### MATHEMATICAL MODELS OF PHASE TRANSITION AND GROWTH PHENOMENA IN STATISTICAL PHYSICS AND MATERIALS SCIENCE—II

Phase transition and growth phenomena occur in many real-world applications, including alloy solidification and domain separation. Associated mathematical problems provide fascinating instances of successful modeling using Monte Carlo Methods and nonlinear pde's, and of the use of large-scale computations to gain new insights into physical and mathematical questions. Among recent results is the remarkable discovery that the same growth law is obtained from several seemingly completely different mathematical and computational models. This minisymposium will include a discussion of various approaches and the relations among them. There will also be reports of recent theoretical and computational work on related problems.

Organizers: Geoffrey McFadden (Chair) and Francis Sullivan, National Bureau of Standards, Gaithersburg, MD

#### Field Theory for Growth Kinetics Gene F. Mazenko

The University of Chicago

### Domain Growth in Both the Kinetic Ising and Continuum Langevin Models

J. D. Gunton Temple University

#### Scaling in Ordering at Surfaces: Prospects for Experimental Observation

Ted Einstein

University of Maryland, College Park

#### A General Geometric Model of Coarsening: Mathematical Development—I Steven Marsh

Rensselaer Polytechnic Institute

## A General Geometric Model of Coarsening: Mathematical Development—II

Daniel Zwillinger

The MITRE Corporation, Bedford, MA

# Models for Two Solution Crystal Growth Problems

Joseph Fehribach

University of Alabama, Huntsville

Tuesday, July 12/10:30 AM Minisymposium 10/Nicollet D-3

#### COMPUTATIONAL METHODS FOR NONLINEAR REACTION, DIFFUSION, CONVECTION SYSTEMS OF PARTIAL DIFFERENTIAL EQUATIONS

Models of biodegradation, petroleum reservoir redovery, and semiconductor simulation are included among the many physical and biological models leading to reaction/diffusion/convection systems of partial differential equations. These systems are characterized by a potential equation for the ambient force field, and conservation equations for the carrier concentrations. Such systems emerge as highly convective, and require numerical methods which reflect this. In recent years, algorithms based on mixed finite element methods, approximate characteristics, and Newton/continuation calculus have been introduced. Some of these models and ideas will be discussed in this minisymposium.

Organizer: Joseph Jerome Northwestern University

### Simulation of Flow in Naturalli Fractured Reservoirs

Jim Douglas, Jr. Purdue University

#### (Titles to be announced)

Joseph Jerome, Northwestern University; and Mary F. Wheeler, Rice University

Tuesday, July 12/3:30 PM Minisymposium 11/Nicollet C-1

#### WAVES IN ELASTIC-PLASTIC SOLIDS

The study of waves in elastic-plastic solids is important in a number of applications, such as flow of granular materials, highspeed impact of metals and the design of structures threatened by earthquakes. Plastic yielding leads to a discontinuity of the momentum flux derivative that introduces discontinuities into the characteristic wave structure. Because these discontinuities lead to a variety of very interesting physical effects, the speakers in this minisymposium will present several views of the subject. One of them will discuss conditions under which the flow of granular materials becomes ill-posed; this phenomenon is often associated with shear-banding. Another speaker will present models of the dependence of stress on the strain rate during high-speed loading in metals. Since the solution of Riemann problems is an important step in several numerical methods (such as the random choice method front-tracking and Godunov's method), one of the talks will discuss an analysis of the Riemann problem for von Mises plasticity in metals. The fourth speaker will discuss a characteristic analysis of finite deformation in hypoelastic-plastic solids with thermal effects, in order to apply the higher-order Godunov method, together with an approximate Riemann-problem solver.

Organizer: John A. Trangenstein
Lawrence Livermore National Laboratory

### Ill-Posedness in the Critical State Theory for Granular Media

E. Bruce Pitman

New Jersey Institute of Technology

### Shock Wave Plasticity: Theory and Experimental Results

**Davis Loel Tonks** 

Los Alamos National Laboratory

#### The Riemann Problem for Elastic-Plastic Solids James E. Hammerberg, and Charles H. Neil, Los Alamos National Laboratory

#### Characteristic Structure of Finite Deformation in Elastic-Plastic Solids

(To be presented by the Organizer)

Tuesday, July 12/3:30 PM Minisymposium 12/Nicolett D-2

#### **NEW DIRECTIONS FOR THE SHANNON SAMPLING THEOREM**

The original Shannon sampling theorem enables one to recover a  $(\pi)$  band limited signal with finite energy from its values on the integers. A number of extensions have been introduced. These include (i) versions of the theorem applicable to bandlimited signals with infinite energy, (ii) versions with irregular sampling points, (iii) versions with several time like variables, (iv) versions appropriate for signals which are not bandlimited, (v) stochastic version, and (vi) combinations of (i) - (v). In this minisymposium we hope to present a sampling of recent discoveries in these extensions.

Organizers: Gilbert G. Walter (Chair), University of Wisconsin, Milwaukee; and Ahmed Zayed, California Polytechnic State University

#### **Prediction Formulas Based on Samples of Bandlimited Signal and Its Derivative** Dale H. Mugler

Santa Clara University

Lagrange-Type Interpolation Associated With Kramer's and Shannon's Sampling Theorems A. Zayed, California Polytechnic State University; G.

Hinsen and P. Butzer, Technischen Hochschule Aachen, W. Germany

### Nonuniform Sampling Expansions of Two-Dimensional Bandlimited Signals P. Butzer, and G. Hinsen, Technischen Hochschule

Aachen, W. Germany

#### A Sampling Theorem for Jacobi Transforms Gilbert G. Walter

University of Wisconsin, Milwaukee

Tuesday, July 12/3:30 PM Minisymposium 13/Nicolett D-3

#### **NUMERICAL GRID GENERATION: MATHEMATICAL ASPECTS—I**

Numerical grid generation is one of the most important aspects in the numerical solution of partial differential equations on irregular geometries. This topic is of considerable interest to anyone involved in the numerical modeling of complex phenomena, particularly those interested in numerical fluid dynamics. The speakers will address some of the aspects of these methods in order to obtain a better understanding how they work and what their

Organizers: Jose Castillo, San Diego State University; and Stanly Steinberg (Chair), University of New Mexico

#### Volume Integral in Grid Generation Jose E. Castillo

San Diego State University

#### **Elliptic Grid Generation and Conformal Mapping** C. Wayne Mastin

Mississippi State University

### **Adaptive Grid Generation**

Peter Eiseman Columbia University

#### **General Theory of Transformations** Philip Smith

IMSL. Houston

Tuesday, July 12/3:30 PM Minisymposium 14/Nicollet D-1

#### **NONLINEAR OSCILLATIONS AND EXCITABILITY IN CELL PHYSIOLOGY**

Electrical activity plays an important role in the physiological function of various biological cells (neurons, muscle cells, secretory cells . . .). Such activity frequently involves nonlinear dissipative phenomena, which may be oscillatory, e.g. the cyclic signaling by nerve networks to simulate muscles for locomotion, or excitable as in the generation of individual nerve impulses for superthreshold conditions. The physiological function often requires the coordination or recruitment of many cells and thereby entails coupling and propagation mechanisms. The mathematical models involve nonlinear ordinary and partial differential equations. These speakers will describe the models from a biophysical vantage point, indicate some of the interesting mathematical problems and techniques which arise, and illustrate the valuable role which modeling has played in understanding how the electrical activity is generated, coordinated, and propagated.

Organizer: John Rinzel National Institutes of Health

#### **Emergence of Bursting Oscillations in Coupled** Insulin-Secreting Cells

Arthur Sherman and John Rinzel, National Institutes of Health; and Joel Keizer, University of California,

### **Coupled Neural Oscillators**

G. Bard Ermentrout University of Pittsburgh

#### Slow Passage Through a Hopf Bifurcation: A Memory Effect and Its Dependence on Fluctuations

Steven M. Baer

National Institutes of Health

#### **Behavior of Models of Myelineated Axons** Jonathan Rell

SUNY, Buffalo

Wednesday, July 13/10:30 AM Minisymposium 15/Nicollet D-3

#### MATHEMATICS AND APPLICATIONS OF **INVERSE PROBLEMS AND IMAGING**

Many imaging techniques, particularly those that involve tomographic reconstruction, solve the inverse problem of a multidimensional source-medium interaction model. Physical considerations for the generation of the measured data are used in the inversion process to determine (image) the unknown parameters of the postulated model. The speakers in this minisymposium will discuss the theory and applications of inversion in the context of a variety of tomographic imaging problems. Physical model validation, approximations for practical inversion and the accompanying computational issues will be addressed

Organizer: Mostafa Kaveh University of Minnesota, Minneapolis

#### Comparison of Received Signals Predicted by Diffraction Tomography and Measured by **Experiment**

James F. Greenleaf, and Aloysius Chu Mayo Clinic

#### **Partially Coherent Emission Tomography** A. J. Devaney

A. J. Devaney & Associates, Ridgefield, CT

#### image Reconstruction by Inversion of the Exact Helmholtz Wave Equation

S. Johnson

University of Utah, Salt Lake City

#### Tomographic Methods for Geophysical Inversion B. Levy, and A. Ozbeck

University of California, Davis

Wednesday, July 13/10:30 AM Minisymposium 16/Nicollet C-1

### COMPUTER AIDED PROOFS IN ANALYSIS

More and more, the computer is being used to prove theorems in such traditional mathematical disciplines as analysis. Two approaches are represented in this minisymposium. The first is the use of floating point calculations with a careful error analysis to establish a rigorous result and the second is to use exact rational

Organizer: Kenneth R. Meyer University of Cincinnati

#### Stability and Bifurcation Proofs Via Computers (To be presented by the Organizer)

#### Do Computer Trajectories of Chaotic Systems Represent True Trajectories?

James A. Yorke

University of Maryland, College Park

#### **Bifurcation of Critical Periods for Plane Vector** Fields

Carmen C. Chicone, and Marc Jacobs University of Missouri, Columbia

#### Computer-Assisted Proofs in Mathematical Physics

R. De La Llave Princeton University

Wednesday, July 13/10:30 AM Minisymposium 17/Nicollet D-2

#### (Titles and speakers to be announced in final program)

Wednesday, July 13/10:30 AM Minisymposium 18/Nicollet D-1

#### 1988 MATHEMATICAL CONTEST IN MODELING, INCLUDING SIAM-AWARD WINNERS

(Sponsored by the SIAM Vice President for College and University Activities)

SIAM co-sponsors the annual Mathematical Contest in Modeling (MCM), in which teams of three undergraduates develop a mathematical model of an applied problem; teams may devote an entire weekend to the problem, the model, and its analysis, using computers and libraries

Two SIAM graders selected a SIAM-Award winning team to present its solution in this minisymposium; other excellent solutions will be presented, along with information on the contest itself.

This minisymposium provides an opportunity for SIAM members to recognize outstanding future applied mathematicians and to learn how to stimulate student participation on the MCM at their own institution.

Organizer: James Daniel University of Texas, Austin

#### An Introduction to the Mathematical Contest in Modeling

U.S. Military Academy, and Salisbury State College

#### **Solution to a Contest Problem**

SIAM Award Winning Teams (3 to be selected)

Thursday, July 14/10:30 AM Minisymposium 19/Nicollet D-3

### EXPANDER GRAPHS AND THEIR APPLICATIONS

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

Expander graphs, roughly speaking, are graphs which for every subset of vertices, A, of a given size, the size of the set of neighbors of A is at least a constant factor greater than A's. Expansion is useful, for example, to prevent congestion in a communication network; networks whose underlying graph is an expander that can be used for efficient packet routing or telephone communication. Expanders are of theoretical interest because no explicit constructions of optimal expanders are known. One can give (non-explicit) counting arguments to prove the existence of graphs of fixed degree with a certain amount of expansion, but the best known explicit constructions are not known to have as good expansion factors.

Organizer: Joel Friedman Princeton University

Expanders: An Overview (To be presented by the Organizer)

Quasi-Random Graphs
Fan R. K. Chung
Bell Communications Research

The Second Eigenvalue of Random Regular Graphs

André Broder
D.E.C. Systems Research Center, Palo Alto

Eigenvalues and Graph Bisection Problems Ravi Boppana

Rutgers University

Thursday, July 14/10:30 AM Minisymposium 20/Nicollet D-2

## PARALLEL PROCESSING, DISTRIBUTED COMPUTING AND ECONOMICS

Efficient allocation of resources among economic agents requires coordinated action (organizational performance) and depends on information initially dispersed among the agents. The problem is analogous to one of distributed computing, with 'agents" = "processors", "initial information" = 'distributed data", and "coordinated action" = 'value of the function to be computed". Relations between organizational performance, time of computation, and amount of communication required are explored in this minisymposium. Several of the speakers will discuss tradeoffs between the number of (discrete) variables communicated and the accuracy of the computation of the desired action, when the problem is to verify in a decentralized way that a proposed action is the desired one. Other speakers will present study dynamic computational processes for finding desired actions and the study tradeoffs between communication requirements and the time of computations, in one case, and issues of convergence and stability in another.

Organizer: Stanley Reiter Northwestern University

### Message Capacity Requirements for Approximate Parallel Verification

**Leonid Hurwicz**, University of Minnesota, Minneapolis; and **T. Marschak**, University of California, Berkeley

Decentralized Stochastic Adjustment Processes James P. Jordan

University of Minnesota, Minneapolis

Economic Organization and Distributed Computing

(To be presented by the Organizer)

**Computational Complexity and Economics Daniel J. Kleitnan** 

Massachusetts Institute of Technology

Thursday, July 14/10:30 AM Minisymposium 21/Nicollet C-1

#### p and h-p VERSIONS OF FINITE ELEMENT METHODS IN COMPUTATIONAL SOLID MECHANICS

The focus of this minisymposium will be extension procedures of the finite element method as applied to solid mechanics. With the p-version the mesh is fixed and higher accuracy is achieved by increasing the polynomial degree p. The h-p version allows in addition mesh refinement. This is the first of two minisymposia on this subject. The second minisymposium is entitled: "Spectral Methods in Computational Fluid Mechanics."

The four speakers will present the latest advances in this very active field, citing numerous collaborations between researchers in mathematics, engineering, and industry. Both theoretical and computational aspects will be touched.

Organizer: Soren Jensen University of Maryland, Baltimore County

## Mathematics of the h-p Version of the Finite Element Method

Ivo Babuska

University of Maryland, College Park

Industrial Experience with the p-Version of the Finite Element Method

Barna A. Szabo

Washington University, St. Louis

PROBE-3D Analysis of Solid Structures by the p-Version of the FEM

D. A. Dunavant, and Joseph L. Baudrexl, Noetic Technologies Corporation, St. Louis, MO

Reliability, Accuracy and Computational Efficiency of a Self-Adaptive Finite Element Scheme for Solution of Problems in Three-Dimensional Elastomechanics

Borje Andersson, Urban Falk and Anders Gustavsson, The Aeronautical Research Institute of Sweden

Thursday, July 14/3:30 PM Minisymposium 22/Nicollet D-1

## SPLITTING METHODS IN WAVE PROPAGATION PROBLEMS

Wave splitting techniques are being used increasingly as a method for studying propagation and inverse problems. The technique amounts to the introduction of a new basis for the problem such that the dynamics are re-expressed in terms of quantities which are readily observed or controlled, or quantities which are of more fundamental interest or more easily computed than the field variables themselves. In any given problem there may be several appropriate choices of splittings depending on the motivation for studying the problem. In this minisymposium, a number of different wave splitting philosophies and techniques will be presented. These techniques will be applied to vector and/or multidimensional direct and inverse scattering problems, as well as problems involving the exact or approximate determination of fields in a medium.

Organizers: Robert J. Krueger (Chair), lowa State University; and Vaughan H. Weston, Purdue University, West Lafayette

Splitting Methods for Wave Equations
James Corones

Iowa State University

Phase Space Factorization and Functional Integral Methods in Direct and Inverse Scattering Louis Fishman

Colorado School of Mines

Splitting and Parabolic Approximation Methods for Surface Water Wave Propagation

Vijay G. Panchang University of Maine, Orono

Wave Splitting and Inverse Scattering for the Wave Equation in IR<sup>3</sup> Vaughan H. Weston

Purdue University, West Lafayette

Thursday, July 14/3:30 PM Minisymposium 23/Nicollet D-3

### ZERO-CROSSINGS AND NONUNIFORM SAMPLING OF SIGNALS AND SYSTEMS

This minisymposium offers a survey of zero-crossings and nonuniform sampling of signals and systems with emphasis on the synergy of the two for developing theorems and reconstruction methods. Recent developments in the analysis of single and multidimensional signals, and theorems related to zero-crossings and nonuniform samples will be discussed. Other topics will be spectral estimation, and partial information that can be derived from zero-crossings of one and two-dimensional signals. Related topics, such as reconstruction of two-dimensional signals from a finite number of nonuniform samples by minimizing maximum mean squared error, and some iterative techniques will be discussed by the organizer.

Organizer: Farokh Marvasti Illinois Institute of Technology

Multiple Level Crossings and Reconstruction Schemes for Multi-Dimensional Signals Avida Zaqoush, and Allen Oppenheim, Massachusetts Institute of Technology

Higher Order Crossings (HOC) Processes
Benjamin Kedem

University of Maryland, College Park

Time-Sequential Sampling of Time-Varying Multidimensional Signals with an Application to Motion Estimation

Jan P. Allebach, and Mohammed Rahgozar, Purdue University, West Lafayette

Reconstruction of Two-Dimensional Signals From Nonuniform Samples

(To be presented by the Organizer)

### MINISYMPOSIA

Thursday, July 14/3:30 PM Minisymposium 24/Nicollet D-2

#### **NUMERICAL GRID GENERATION;** MATHEMATICAL --- II

Numerical grid generation is one of the most important aspects in the numerical solution of partial differential equations on irregular geometries. This topic is of considerable interest to anyone involved in the numerical modeling of complex phenomena, particularly those interested in numerical fluid dynamics. The speakers will address some of the aspects of these methods in order to obtain a better understanding of how they work and what their limitations are

Organizers: Jose E. Castillo (Chair), San Diego State University; and Stanly Steinberg, University of New

**Grid Generation on Curves and Surfaces** Stanly Steinberg, University of New Mexico, and Patrick J. Roache, Ecodynamic Research Associate

#### Harmonic Maps in Grid Generation Arkady Dvinsky

Creare Incorporated, Hanover, NH

Variational Surface Grid Generation J. Saltzman Los Alamos National Laboratory

#### **Surface Grid Generation and Differential** Geometry

Z. U. A. Warsi Mississippi State University

Thursday, July 14/3:30 PM Minisymposium 25/Nicollet C-1

#### SPECTRAL METHODS IN COMPUTATIONAL **FLUID MECHANICS**

This minisymposium will focus on spectral approaches of computational fluid mechanics within the framework of pseudo-spectral techniques and spectral elements. It complements the minisymposium: "p and h-p Versions of Finite Element Methods in Computational Solid Mechanics. Both minisymposia deal with the determination of a numerical solution of an (initial), boundary value problem in terms of truncated series of known (piecewise) smooth functions. The four speakers will review the most recent progresses done in a very active field with theoretical and computational aspects of the numerical solution of Stokes and Navier-Stokes equations.

Organizers: Soren Jensen University of Maryland, Baltimore County

### Spectral Element Methods for the Incompressible Navier-Stokes Equations

Paul F. Fischer, Lee-Wing Ho, Cathy Mavriplis, Einar M. Ronquist, and Anthony T. Patera, Massachusetts Institute of Technology

#### High-Order Finite-Element Methods for the Stokes Equations in Three Dimensions Ridgway Scott

Pennsylvania State University

#### The $\mathrm{IP_{N}} \times \mathrm{IP_{N-2}}$ Spectral Element Approximation of the Stokes and Navier-Stokes Equations

Y. Maday, Universite de Paris Val de Marne and Universite Pierre et Marie Curie, France; A. Patera and E. M. Ronquist, Massachusetts Institute of Technology

#### Spectral Collocation Methods for Solution of Problems on Incompressible and Compressible Transition

Michele G. Macaraeg, Craig L. Streett, NASA Langley Research Center; and M. Yousuff Hussaini, ICASE Friday, July 15/10:30 AM Minisymposium 26/Nicollet D-2

#### THEORETICAL, EXPERIMENTAL, AND COMPUTATIONAL ASPECTS OF VISCOUS. **FREE-SURFACE FLOWS**

Scientific issues centering on viscous free-surface flows arise in many contexts, including laying of emulsion on film, aspect of oil recovery, and the design of dies for the extrusion of materials, to mention only a few. The subject has been strongly influenced by experimental work which has led to the discovery of unexpected phenomena, some of which will be featured. Theoretical and developmental aspects of numerical simulation of such flows will also be discussed. These computations are an important tool which relates both to the experimental situations and to analytical discovery. The study of the mathematical problems thrown up by this class of flows is in its infancy, but some results for a simple flow arising in one of the experiments will also be presented.

Organizers: W. G. Pritchard (Chair) and J. L. Bona, Pennsylvania State University

#### A Technique for Determining the Boundary Conditions at the Intersection of a Free Surface with a Solid Wall

E. B. Dussan, Schlumberger-Doll Research Center; E. Ramé, University of Pennsylvania; and S. Garoff, Schlumberger-Doll Research Center

#### Computational and Experimental Comparisons of a Perturbed Poiseville-Nusselt Flow Simon J. Tavener

Pennsylvania State University

#### Free Boundary Problem for Perturbation of Poiseville-Nusselt Flow

Frederick Abergel

Pennsylvania State University

#### Stability of Coating Flows

K. N. Christodoulou and L. E. Scriven University of Minnesota, Minneapolis

#### Analysis of Numerical Methods for Flows with a Free Boundary

Ridgway Scott

Pennsylvania State University

#### Experiments on the Flow of Two Immisscible Liquids

Daniel D. Joseph

University of Minnesota, Minneapolis

Friday, July 15/10:30 AM Minisymposium 27/Nicollet D-1

### **ASSOCIATION SCHEMES**

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

Several aspects of association schemes will be surveyed. One type of association scheme is a distance regular graph. Recent work on the classification of these graphs will be discussed. There are also classical orthogonal polynomials associated with the graphs, and combinatorial ramifications of their analytic properties will be given. Another type of association scheme occurs from a multiplicity free permutation representation of a finite group. These representations will be discussed, including the appropriate geometry on the coset spaces.

Organizer: Dennis W. Stanton University of Minnesota, Minneapolis

#### The Classification of P and Q Polynomial **Association Schemes**

Paul Terwilliger

University of Wisconsin, Madison

#### **Character Tables of Association Schemes** Eiichi Bannai

Ohio State University, Columbus

#### Orthogonal Polynomials of Classical Association Schemes

(To be presented by the Organizer)

#### S-Transitive and Distance Transitive Graphs Richard Weiss

**Tufts University** 

Friday, July 15/10:30 AM Minisymposium 28/Nicollet C-1

#### **APPLICATIONS OF ASYMPTOTIC** TECHNIQUES TO STOCHASTIC PROBLEMS

For many stochastic models, exact analytic solutions are either impossible to obtain or are extremely difficult to evaluate. In some cases the quantities of interest can be characterized as the solutions of boundary value problems governed by differential or difference equations. Often highly accurate approximate solutions to such problems can be obtained by the use of asymptotic techniques.

Many queueing systems can be characterized by a parameter, that lies between zero and one. Approximate solutions can be obtained when this parameter is either near zero or one. When the parameter is near one the resulting approximation is referred to as the diffusion approximation. Although correction terms to the leading order term are generally unknown, in some situations higher order terms can be obtained.

Recently useful and important approximate solutions have been obtained by very different techniques when the parameter is near zero. New results in this area will be presented. Finally, there are models for which exact solutions exist. Such solutions are extremely difficult to evaluate when some of the parameters become large, but special techniques have proved useful

Organizers: James McKenna (Chair), AT&T Bell Laboratories; and Bernard J. Matkowsky, Northwestern University

#### Applications of Singular Perturbation Techniques in Queueing Theory Bernard J. Matkowsky

Northwestern University

#### Light Traffic Expansions for Analysis, Design, and Control of Queueing Systems Martin I. Reiman AT&T Bell Laboratories

#### Some Topics in Diffusion Approximations Charles Knessi

University of Illinois, Chicago

A New Tree Algorithm for Calculating the Partition Function of Some Large Closed Product-Form Queueing Networks James McKenna

AT&T Bell Laboratories

Friday, July 15/10:30 AM Minisymposium 29/Nicollet D-3

### BRINGING MACSYMA INTO THE MAINSTREAM OF APPLIED MATHEMATICS

Just as computers revolutionalized numerical analysis, they are now revolutionizing symbolic mathematics, yielding enormous increases in speed, accuracy and modeling power. Improved software technology, plus plunging hardware costs, are thrusting the technology into the mainstream of applied mathematics. After over 150 man-years of development effort, MACSYMA is being extended in new directions, to make it the core of an integrated mathematical computation system. The purpose of this minisymposium is to present the recent progress of MACSYMA toward this goal, and to discuss future directions and user needs.

Organizer: Richard Petti Symbolics, Inc.

### Focusing MACSYMA Development on User Needs

(To be presented by the Organizer)

### Recent and Proposed Symbolic Mathematics Enhancements to MACYSMA

Jeffrey P. Golden Symbolics, Inc.

## Implementation of Perturbation Methods for ODEs in MACSYMA

Jonathan L. Len Symbolics, Inc.

### Interfacing MACYSMA With Other Languages Dan Nguyen

Symbolics, Inc.

Friday, July 15/2:00 PM Minisymposium 30/Nicollet D-2

### NUMERICAL DEVICE AND PROCESS MODELING FOR VLSI SYSTEMS

The partial differential equations associated with process and device models arising from VLSI systems are quite difficult to solve. Moreover, the usual drift-diffusion model has recently received competition from more detailed alternatives such as the hydrodynamic mode. In this minisymposium, both the draft-diffusion and hydrodynamic models will be discussed and a variety of numerical algorithms ranging from new discretization methods to linear and nonlinear iterative methods for solving the discretized problem will be presented. Some open problems in simulating VLSI systems will be described.

Organizer: William M. Coughran, Jr. AT&T Bell Laboratories

# Hyperbolic Waves in the Hydrodynamic Model for Semiconductor Device Simulation

Carl L. Gardner Duke University

### Some Theoretical Aspects of the Discretization of the Semiconductor Equations

Thomas Kerkhoven

University of Illinois, Urbana

### Some Computational Aspects of Short Device Simulation

F. Odeh and L, Reyna, IBM T. J. Watson Research Center

### Numerical Aspects of Process and Device

R. K. Smith and R. Bank, AT&T Bell Laboratories

Friday, July 15/2:00 PM Minisymposium 31/Nicollet C-1

# ALGORITHMS FOR THE ALGEBRAIC EIGENVALUE PROBLEM ON PARALLEL ARCHITECTURES

The solution of very large matrix eigenvalue problems is recognized to be of major importance in many applications. The speakers will explore the behavior of algorithms for large eigenproblems in a multiprocessing environment. The focus will be on solutions which yield a complete set of eigenvalues and eigenvectors.

Development of various implementation of parallel algorithms is described, and the behavior and comparison of OR-based and Jacobi-like algorithms are presented. Experimental timings, costs, and speedups are given.

Special emphasis is given to the general problem and to the non-symmetric problem since they arise very often in applications such as control theory and signal processing.

Organizers: Patricia J. Eberlein (Chair), SUNY at Buffalo; and Haesun Park, University of Minnesota, Minneapolis

#### Finding Eigenvalues and Eigenvectors of Unsymmetric Matrices Using a Distributed-Memory Multiprocessor

G. A. Geist, Oak Ridge National Laboratory; and G. J. Davis, Georgia State University

### Parallel Solution of the Eigenproblem on a Hypercube

Daniel Boley, and Robert Maier, University of Minnesota, Minneapolis

### Jacobi-Like Algorithms for Non-Symmetric Eigenproblems on Hypercube

Patricia J. Eberlein, SUNY, Buffalo; and Haesun Park, University of Minnesota, Minneapolis

Friday, July 15/2:00 PM Minisymposium 32/Nicollet D-3

### THEORY AND COMPUTATION OF DEFECTS IN CONTINUOUS MEDIA

The formation of defect structures and the phase transitions experienced by many materials exemplify the large and dramatic changes in behavior whose control and prediction is assisted by nonlinear theory. Recent work has emphasized the development and implementation of computational methods in conjunction with theory. Sophisticated analyses of nonconvex, constrained, and three-dimensional problems have led to significant advances in the understanding of defect structures in liquid crystals, crystals, and other materials.

The speakers will attempt to give an assessment of developments expected in the near future.

Organizers: David Kinderlehrer (Chair), and Mitchell Luskin, University of Minnesota, Minneapolis

## A Nonconvex Variational Problem Related to Change of Phase

Patricia Bauman, and Daniel Phillips, Purdue University, West Lafayette

### Fractional Step Methods for Liquid Crystal Problem

**Robert Cohen** 

University of Minnesota, Minneapolis

### Relaxation Methods for Liquids Crystal Problems San-Yih Lin

University of Minnesota, Minneapolis

### Parametrized Measures: A Guide to Applications Joao P. Matos

University of Minnesota, Minneapolis; and Lisbon Technical University

Friday, July 15/2:00 PM Minisymposium 33/Nicollet D-1

(Title and speakers to be announced in final program)

Monday, July 11/30:30 AM Contributed Presentations 1/Greenway B

THEORY OF PARTIAL DIFFERENTIAL EQUATIONS

The Number of "Effective Modes" and the Collapsing Tendency of Solutions of the Spherically-Symmetric Nonlinear Shrödinger Equation

Bhimsen K. Shivamoggi and Ram N. Mohapatra, University of Central Florida

Mean Flow—Harmonic Interaction and Hydrodynamic Stability

Kwok Wing Chow, Washington State University

Galerkin Methods for a Singularly Perturbed Hyperbolic Problem with Nonlocal Nonlinearity Benjamin F. Esham, Jr. and Elizabeth Greenwell Yanik, Virginia Commonwealth University

Numerical A Posteriori Proof for the Existence of Some Nonlinear Elliptic Partial Differential Equations

A. Bamberger, Institut Francais du Petrole and Maitre de Recherche a l'École Polytechnique, France

Uniqueness of Recovery of a Discontinuous Conductivity Coefficient

Victor Isakov, Cornell University

Nonlinear Hyperbolic Conservation Systems in Extended Kinetic Theory

Vinicio C. Boffi, University of Bologna, Italy

Monday, July 11/10:30 AM Contributed Presentations 2/Greenway A

**FINITE ELEMENT TECHNIQUES** 

Exact Non-Reflecting Boundary Conditions
Joseph B. Keller and Dan Givoli, Stanford University

The Local Projection p<sup>o</sup> p<sup>1</sup> -Discontinuous-Galerkin Finite Element Method for Scalar Conservation Laws

Guy Chavent, INRIA and Universite Paris-Dauphine, France; and Bernardo Cockburn, University of Minnesota, Minneapolis

A Locally Refined Rectangular Grid Finite Element Method for Arbitrary Geometries. (Part I) Robin G. Melvin and David P. Young, Boeing Computer Services; John E. Bussoletti and Forrester T. Johnson, Boeing Advanced Systems Company; and Satish S. Samant, Boeing Commercial Airplane Company. Seattle

A Locally Refined Rectangular Grid Finite Element Method for Arbitrary Geometries. (Part II)

David P. Young and Robin G. Melvin, Boeing Computer Services; John E. Bussoletti and Forrester T. Johnson, Boeing Advanced Systems Company; and Satish S. Samant, Boeing Commercial Airplane Company, Seattle

TVB Runge-Kutta Local Projection Discontinuous Galerkin Finite Element Method for Conservation Laws: One Dimensional Systems Bernardo Cockburn and San-Yih Lin, University of Minnesota, Minneapolis; and Chi-Wang Shu, Brown University

Divergence Stability of the p-Version of the Finite Element Method for Stokes Equations S. Jensen, University of Maryland, Baltimore; and M. Vogelius, University of Maryland, College Park

Monday, July 11/10:30 AM

Contributed Presentations 3/Nicollet D-1

OPTIMIZATION AND CONTROL

A New Utility Function Approach to Search Path Design

Edgar A. Cohen, Jr. and John W. Wingate, Naval Surface Warfare Center, Silver Spring

A Numerical Comparison of Optimization Softwares in IMSL, Harwell and NAG Libraries D. Le, Australian Nuclear Science and Technology Organisation, Australia

Sequential Quadratic Programming in Function Spaces

C.T. Kelley and S.J. Wright, North Carolina State University, Raleigh

Towards The Optimal Rendez-Vou of Space Craft: An Application for Telecommunication Systems

M. El-Arabaty, Cairo, Egypt

New Investigations for Modern Pursuit-Evasion Games and Extended Applications M. El-Arabaty, Cairo, Egypt

L1 Solution of Large-Scale Overdetermined
Systems of Linear Equations

Robert H. Leary, G.A. Technologies, Inc., San Diego

Trust Region Algorithms using Inexact Function and Gradient Information

Richard G. Carter, ICASE-NASA Langley Research Center

A Quadratic Programming Implementation for Small Active Set Problems

Paul D. Frank and Michael Healy, Boeing Computer Services. Seattle

Controllability and Spectral Results for a Structurally Damped Euler-Bernoulli Beam Scott W. Hansen, University of Wisconsin, Madison

Monday, July 11/3:30 PM Contributed Presentations 4/Greenway C

**ANALYSIS 1** 

A General Theory of Local Lyapunov Exponents
Alp Eden, Indiana University, Bloomington

Composite Functions and Their Taylor Series Bruce Jeffrey Layman, Layman Engineering, West Richland

Nonatomic Neutral Functional Differential Equations as Semigroups on Product Spaces Janos Turi, Worcester Polytechnic Institute

On Non-Linear Hodge Theory and Applications to Electro- and Magneto-Statics and Gas Dynamics

Rainer H. Picard, University of Wisconsin, Milwaukee

On Balance of Mass Flow with Applications to Simulated Annealing

Tzuu-Shuh Chiang and Yunshyong Chow, Academia Sinica, R.O.C.

Invariant Manifold Theorems For the Navier Stokes Equations

S.S. Sritharan, University of Southern California

Distributed Computational Methods
Avi Lin, Temple University

Some Existence Results for Flows of Viscoelastic Fluids with Differential Constitutive Equations Colette Guilope and Jean-Claude Saut, Universite Paris-Sud and C.N.R.S., France

Monday, July 11/3:30 PM Contributed Presentations 5/Greenway A

MATRICES AND LINEAR ALGEBRA

Displacement Ranks for Group Matrices
Paul D. Gader, University of Wisconsin, Oshkosh

On the Distinction Between Preconditioning and Reducing the Condition Number
Hillel Tal-Ezer, Brown University

Precision Control and Exception Handling Thomas E. Hull, University of Toronto, Canada

VLSI Architecture for Toeplitz Principal
Component Extractor

Muralidharan Swaminathan and Lokesh Datta, Wright State University, Dayton

Numerical Composition of Centrohermitian Matrices

Lokesh Datta, Wright State University, Dayton

Conditions for Optimality of Performance Indices Defined over the Matrix Spaces Dan Ionescu, University of Ottawa, Canada

Monday, July 11/3:30 PM Contributed Presentations 6/Greenway B

**MATHEMATICS IN MEDICINE** 

Mathematical Implications of Two Multistage Models of Cancer Induction

Michael Gaffney, Pfizer, New York; and Bernard Altshuler, New York University Medical Center

Solution of a Model of the Mammalian Kidney Using Interactive Continuation: Role of Atrial Natriuretic Factor (ANF) on Urine Formation Raymond Mejia and Mark A. Knepper, National Institutes of Health

A Mathematical Model of an Electromechanically Coupled Poroelastic Medium Driven by an Applied Electric Current

Jeffrey R. Sachs, University of Tokyo; and Alan J. Godzinsky, Massachusetts Institute of Technology

Modeling Thought Processes in a Brain by Klein-Gordon Equation

Syamala D. Vishnubhatla, Bell Communications Research, Inc., Piscataway, NJ

Stability Analysis of a Mathematical Model of the Respiratory Control System

Janos Turi and Frederick M. Bennett, Worcester

Polytechnic Institute
A Kinetic Model of T-Lymphocyte Interactions

with the Human Immune Deficiency (AIDS)
Virus (HIV)
John E. Fletcher, Richard I. Shrager, James J. Beiley

and William L. Jackson, National Institutes of Health Flow of Red Blood Cells in Capillaries with Near

Minimal Diameters
D. Halpern and T.W. Secomb, University of Arizona

Special Notice to Contributed Presentation Authors and Chairmen of Contributed Presentation Sessions:

Fifteen minutes are allowed for each contributed presentation. Presenters are requested to spend a maximum of 12 minutes for their presentation, and 3 minutes for questions and answers.

#### Please note:

For presentations with more than one author, an <u>underlineation</u> is used to denote the author who will present the paper.

Tuesday, July 12/10:30 AM

Contributed Presentations 7/Greenway A

#### **MATERIALS SCIENCE**

Conservative Configuration Dependent Forces Dawn Fisher, James Madison University

### A Decoupled Approach for the Simulation of Visco-Elastic Fluid Flows

Andre Fortin, Ecole Polytechnique de Montreal, Canada; and Michel Fortin, Universite Laval, Canada

# A Numerical Investigation of Oscillatory Motion in the Zone Refining of Liquid Si

Joseph S. Wilkowski, Manhattan College, Riverdale; and Nicholas D. Kazarinoff, SUNY, Buffalo

#### Modeling the Rayleigh-Taylor Response of Elastic-Plastic Solids

Allen C. Robinson, Sandia National Laboratories, Albuquerque

### Exact Numerical Solution of the Reimann Problem for Solids

Charles H. Neil, Los Alamos National Laboratory

#### Reconstruction of Continuous Material Interfaces from Volume Fraction Data Gary A. Dilts, Los Alamos National Laboratory

On Entropy Generation in Viscous Shear Flows Joseph C. Klewicki and John J. McGrath, Michigan State University

### Design and Retrofitting of Aluminum Reduction Cells by Numerical Modelling

Essam Eldin Khalil, Cairo University, Egypt

Tuesday, July 12/10:30 AM
Contributed Presentations 8/Nicollet D-1

#### SIGNAL PROCESSING AND DATA ANALYSIS

### The Problem of Inverse Filtering

Farokh Marvasti and Liu Chuande, Illinois Institute of Technology

# A Two Term Recursion to Generate a Sampled Sine Wave and Other Signal Processing Techniques

**Budrow Swartzendruber,** Department of Defense, Fort George G. Meade

# A Recursive Filtering Algorithm for Stochastically Moving Measurement Nodes

C.N. Shen and Yaobin Chen, Rensselaer Polytechnic Institute

### Radon Transform Over Finite Fields and Its Application to Signal Processing

Izidor Gertner, Technion - Israel Institute of Technology

#### Compressed Planetary and Lunar Ephemeris Peter C. Kammeyer, U.S. Naval Observatory, Washington, DC

The Application of a Prolate Spheroidal Function Approximation to Multi-Resolution Pyramid Generation

Todd R. Reed, University of Minnesota, Minneapolis

#### Convexity for Box Splines

Thomas A. Grandine, Boeing Computer Services Company, Seattle

Tuesday, July 12/10:30 AM Contributed Presentations 9/Greenway B

#### **FREE SURFACE PROBLEMS**

### Free Streamline Flows Past Polygonal Obstacles with Double Spiral Vortices

Piero Bassanini, University de Roma, "La Sapienza", Italy; and Alan Elcrat, Wichita State University

# Comparison of Techniques for Solution of a Free Surface Problem

John E. Molyneux and Fred G. Daddi, Widener University

### Numerical Solution of Parabolic Free Boundary Value Problems

Fritz Keinert, University of Utah

#### Mechanics of Liquid-liquid Contact

H. Oguz and A. Prosperetti, Johns Hopkins University

### Solution of a Stefan Problem by Reduction to a Parabolic Inverse Problem

Barbara Bakins and Igor Malyshev, San Jose State University

### Analytical and Numerical Studies of Liquid Curtains

J.I. Ramos, Carnegie-Mellon University

### On the Boundary Integral Formulation of Free Surface Problems

Gretar Tryggvason, University of Michigan, Ann Arbor

Tuesday, July 12/3:30 PM Contributed Presentations 10/Greenway B

#### **ANALYSIS 2**

### Certain Integrals of Products of Ultraspherical Functions

Mihr J. Shah, Kent State University, Warren

### Following Envelopes of Symmetry-Breaking Bifurcation Points

John H. Bolstad, Lawrence Livermore National

### Minimal Representation of Singular System of Differential Equations

Pradeep Misra, Wright State University, Dayton

#### Solution of Boundary Value Problems by Multi-Dimensional Laplace Transformation Method

R.S. Dahiya, Iowa State University

#### On the Theory of N-Dimensional Laplace Transform and its Application to Boundary Value Problems

Joyati Debnath, University of Wisconsin, River Falls; and Raibir S. Dahiya, Iowa State University

# The Initial Value Problem for Fractional Order Differential Equations with Constant Coefficients Ronald L. Bagley, Air Force Institute of Technology

The Computation of Centralizer of Subgroup in the Symmetric Semigroup and an Application Guangfu Zhou, University of Arkansas, Fayetteville

Z Transforms in Pseudo Banach Algebras C.R. Giardina, Mahwah, NJ

Tuesday, July 12/3:30 PM Contributed Presentations 11/Greenway A

#### PARALLEL ALGORITHMS

## On Parallelization of a Conjugate Gradient Minimization Method

D. Le, Australian Nuclear Science and Technology Organisation, Australia

### Parallel Algorithms for Nonlinear Least-Squares Problems

Rodrigo Fontecilla, University of Maryland, College Park

# A Parallel Algorithm for Computing the Bidiagonalization of a Rectangular Matrix Bruce W. Suter, Peng Chai and Charles R. Katholi, University of Alabama, Birmingham

### Use of the LR Algorithm to Tridiagonalize a General Matrix

David S. Watkins and Weiyi Wang, Washington State University

#### Parallel Implementation of a Block Skyline Solver Jim Armstrong, CONVEX Computer Corporation, Richardson

# A Parallel Algorithm for Computing the L-D-L<sup>T</sup> Decomposition of a Symmetric Nonnegative Definite Matrix

Pillai Krishnakumar and Bruce W. Suter, University of Alabama, Birmingham

Wednesday, July 13/10:30 AM
Contributed Presentations 12/Greenway B

#### **GENERAL SESSION**

#### **Relations and Computability**

Lere Shakunle, Matran Software International, West Germany

#### **Discrete Geometries**

Fred B. Holt, Boeing Electronics Company, Seattle

### Verification Vision as a Nonlinear Least Squares Problem

Robert R. Goldberg, Queens College of CUNY

The Measure of Complexity in Cellular Automata Rui M. Dilao, CERN, Switzerland

### Discipline Related Writing Requirement at Saint Mary's College

Donald E. Miller, Saint Mary's College, Notre Dame, IN

Wednesday, July 13/10:30 AM
Contributed Presentations 13/Greenway A

#### **MATHEMATICS IN BIOLOGY**

A Comparison of Dispersal Strategies for Survival of Spatially Heterogeneous Populations Douglas P. Hardin, Peter Takac and Glenn F. Webb, Vanderbilt University, Nashville

## Critical Patch Size for Discrete Reaction Diffusion Models

Linda J.S. Allen, Texas Tech University, Lubbock

# Order Reduction of Higher Order Nonlinear Difference Equations

Weijiang Zhang, Northeastern University

A Numerical Method for the Estimation of Variable Time Delays with Applications to Biology Katherine A. Murphy, University of North Carolina, Chapel Hill

### Population Dynamics With Age Dependence and Diffusion: Localization

Gaston E. Hernandez, University of Iowa

Thursday, July 14/10:30 AM Contributed Presentations 14/Greenway A

#### FLUID FLOW AND HEAT TRANSFER 1

#### Numerical Study of the Stability and the Transition of Pipe Flow, Using a Two-Point Boundary Value Method

Gerardo A. Ache, Universidad Central de Venezuela

### A Probabilistic Model of the Apparent Radiance of a Rough Sea

Richard G. Priest and Ira B. Schwartz, Naval Research Laboratory, Washington, DC

A Fast Solver for Potential Flow in Channels Leslie Greengard, Yale University

# Numerical Solution to a Problem in the Flow of a Viscoelastic Fluid between Rotating Cylinders Bruce A. Drew, Minneapolis; Doraiswami Ramkrishna, Purdue University; and Leon Levine,

Ramkrishna, Purdue University; and Leon Levine, Leon Levine Associates, Plymouth, MN Asymptotic Analysis of Volterra Integral

# Equations: Application to Heat Transfer D. Glenn Lasseigne, Old Dominion University

# The Effects of Compressibility on a Non-orthogonal, Stagnation-point Flow Impinging on a Hot or Cold Isothermal Plate

D. Glenn Lasseigne, Old Dominion University

Thursday, July 14/10:30 AM
Contributed Presentations 15/Greenway B

### REACTION-DIFFUSION AND HEAT CONDUCTION

### Fast Reaction, Slow Diffusion, and Flow by Curvature

Jacob Rubinstein, Peter Sternberg and Joseph B. Keller, Stanford University

ECE Versus DISP Electrochemical Competition Susan Cole and Joseph W. Wilder, Rensselaer Polytechnic Institute

### Diffusional/Thermal Instability of a Solid Propellant Flame

Stephen B. Margolis, Sandia National Laboratories; and Forman A. Williams, Princeton University

## **Detonation Shock Dynamics: Shock-State Dependent Rates**

John B. Bdzil, Los Alamos National Laboratory; and D. Scott Stewart, University of Illinois, Urbana

#### Homogenisation Results for Non Linear Heat Conduction Equation in Heterogeneous Media Michael Artola, Centre d'Etudes Scientifiques at

Michael Artola, Centre d'Etudes Scientifiques at Techniques d'Aquitaine and Universite De Bordeaux 1, France

### Inverted Bifurcation Model of Discrete Roll Transitions in Thermal Convection

J.R. Leith, University of New Mexico

Thursday, July 14/10:30 AM
Contributed Presentations 16/Nicollet D-1

#### **WAVE PROPAGATION 1**

### Interfacial Waves Theory for Dendritic Structure of Needle Crystal

Jian-Jun Xu, USRA/NASA at Marshall Space Flight Center

#### Free Boundary Conditions of Arbitrary Polygonal Topography in a 2-D Explicit Elastic Finite-Difference Scheme

Ron-Song Jih, Teledyne Geotech Alexandria Laboratories, Alexandria, VA

Modulated Phase Shift for Strongly-Nonlinear, Slowly-Varying, Perturbed, Dispersive Waves F. Jay Bourland and Richard Haberman, Southern Methodist University

## Evolution Equations for Interfacial Waves in Liquid Crystals

H.C. Morris, Y.K. Kowk and L. Lam, San Jose State University

#### Time-Dependent Solutions to Nonmixed End Condition Problems in Elasticity

I.S. Goldberg, St Mary's University, San Antonio; and R.T. Folk, Lehigh University, Bethlehem, PA

#### Spectral Boundary Integral Method for Gravity-Capillary Waves

William W. Schultz and Jin Huh, University of Michigan, Ann Arbor

Thursday, July 14/3:30 PM
Contributed Presentations 17/Greenway A

#### NUMERICAL ANALYSIS (ALGEBRA)

#### **Two Parallel Iterative Schemes**

Jerard M. Barry, and John P. Pollard, Australian Nuclear Science and Technology Organisation, Australia; and Eugene L. Wachspress, University of Tennessee. Knoxyille

#### Use of Dominated Functions to Find a Bounded Domain Containing all the Roots of a Nonlinear Function

Xingren Ying and I. Norman Katz, Washington University, St. Louis

## Rapidly Convergent Hybrid Algorithms for Finding a Zero of a Function

Dalcidio Moraes Claudio, Universidade do Río Grande do Sul, Brasil

#### On an Equidistand Collocation Method Natalia Sternberg, Clark University

### Solving Multiple Tridiagonal Systems on the Cyber 205

Ronald F. Boisvert, National Bureau of Standards, Gaithersburg

Thursday, July 14/3:30 PM Contributed Presentations 18/Greenway B

#### **DYNAMICAL SYSTEMS AND CHAOS**

## Subharmonic Control of the Birth and Death of Chaotic Attractors

Ira B. Schwartz, US Naval Research Laboratory, Washington, DC

## Amplitude Modulated Chaos in Harmonically Excited Mechanical Systems

Anil K. Bajaj and Joseph M. Johnson, Purdue University, West Lafayette

# Numerical Computation and Continuation of Invariant Manifolds Connecting Fixed Points Eusebius J. Doedel, California Institute of Technology;

and Concordia University, Canada; and Sat Nam S. Khalsa, University of Alabama, Huntsville

# One-Degree of Freedom Motion Induced by Modeled Vortex Shedding

Leslie A. Yates, NASA Ames Research Center; Aynur Unal, US Army Aviation Research and Technology Acitivty; Michael Szady and Gary T. Chapman, NASA Ames Research Center

# Diffusion Induced Bifurcation of Traveling Waves From Standing Waves in an Excitable Media

Jack D. Dockery, Utah State University

#### Irreducible Forms, Invariants and Stability for a System Describing Second Harmonic and/or Subharmonic Generation in a Medium with Quadratic and Cubic Nonlinearities

Partha P. Banerjee, Syracuse University; Frank Verheest, State University of Ghent, Belgium; and Willy Hereman, University of Wisconsin, Madison

#### Painleve Analysis, Integrability and Particular Solutions to Fifth Order Dispersive Evolution Equations

Willy Hereman, University of Wisconsin, Madison; Partha P. Banerjee, Syracuse University; and Frank Verheest, State University of Ghent, Belgium

#### Instabilities, Nonlinear Modes, and Low-Dimensional Chaos in the Dynamics of a Forced Elastic Rod: Experiments and Theory

J.P. Cusumano and F.C. Moon, Cornell University

Thursday, July 14/3:30 PM Contributed Presentations 19/Greenway C

### MECHANICS, OPTICS, ELECTROMAGNETISM

# Unilateral Contact Between a Square Plate and an Elastic Layer

J.P. Dempsey and H. Li, Clarkson University

#### Losses for Vector Solutions of Infrared Whispering-Gallery Waveguides W. Kath, J. Jiao, X. Fang and M. Marhic,

Northwestern University

# Losses for Full Vector-Mode Solutions of Arbitrarily Bent Optical Fibers

Ann Kahlow Hobbs and William L. Kath, Northwestern University

Resonant Forcing of a Damped Simple Pendulum Peter J. Bryant, University of Canterbury, New Zealand

# Application of Control Region Approximation To Guided Wave Computation

Brian J. McCartin, United Technologies Research Center, East Hartford

### Least Noise Trim Patterns for Laser Trimmed Resistors

Deborah Penick Levinson and Arthur David Snider, University of South Florida, Tampa

# Bifurcations and Periodic Solutions of the Kinetic Equations for Collisionless Plasmas James Paul Holloway and J.J. Dorning, University of

### Fast Interactive Ising Codes on the AMT DAP

Stewart F. Reddaway, Active Memory Technology Ltd., England

Friday, July 15/10:30 AM Contributed Presentations 20/Greenway B

### DOMAIN DECOMPOSITION AND GRID METHODS

# Spectral Domain Decomposition Techniques for Solving Poisson and Biharmonic Problems Possessing Reentrant Corner Singularities T.N. Phillips, University College of Wales, United

#### New Technique for Finite Element Mesh Generation by Using Coon's and Bezier Interpolation

Norihiro Nakajima, Hitachi Ltd., Japan

## Cell-Dynamical System Modeling of Nonequilibrium Phenomena

Y. Ono, C. Yeung and M. Bahiana, University of Illinois, Urbana

#### Effects of Grid Irregularity on Iterative Methods George J. Fix and <u>Tsu-Fen Chen</u>, University of Texas, Arlington

## Optimal Triangulation Incidence for Interpolating Convex Quadratic Surfaces

Eduardo D'Azevedo, University of Waterloo, Canada

# Automatic Mesh Generation Based on a Vertex Label Assignment Scheme

Fuhua Cheng and Jerzy W. Jaromczyk, University of Kentucky; Junnin-Ren Lin, National Tsing Hua University, China; Shyue-Shian Chang and Jei-Yeou Lu, Chung-Shang Institute of Science and Technology, China

#### **Grid Refinement in Nonlinear SOR**

Tsu-Fen Chen and R. Kannan, University of Texas, Arlington

### The Fast Adaptive Composite Grid Method for Time-dependent Problems

J.W. Thomas and M. Heroux, Colorado State University

Friday, July 15/10:30 AM

Contributed Presentations 21/Greenway A

#### **APPLIED GEOMETRY AND FRACTALS**

Is Henon's Strange Attractor Really Strange? Gregory J. Davis, University of Wisconsin, Green Bay

### Strange Saddles and the Dimensions of Their Invariant Manifolds

Guang-Hsong Hsu, Naval Surface Weapon Center, Silver Spring; Edward Ott and Celso Grebogi, University of Maryland, College Park

# On the Dimension of Fractal Functions which are Attractors of Dynamic Systems Peter R. Massopust, LaGrange College

### Symmetry and Periodicity of Generalized Mandelbrot Sets

J.R. Caspar, J.C. Hanson and R.E. LaBarre, United Technologies Research Center, East Hartford

### Error Estimates for the Calculation of Fractal Dimension

Fern Hunt, Howard University, Washington, DC

Layered Representation of 3-D Surface Using Level Curves and Its Orthogonal Curves Ha-Jine Kimn, Ajou University, South Korea

### Fast Evaluation of the Fractal Dimension of Boolean Images

Stewart F. Reddaway, Active Memory Technology Ltd., England

#### Constructive Deformations of Star Worlds for Exact Robot Navigation

Elon Rimon and Daniel E. Koditschek, Yale University

Friday, July 15/10:30 AM
Contributed Presentations 22/Greenway C

#### **ORDINARY DIFFERENTIAL EQUATIONS**

# Construction and Investigation of Finite-Difference Models of the Van der Pol Equation Using A Discrete Multi-Time Procedure

Ronald E. Mickens, Atlanta University

### On the Numerical Reconstruction of Forcing Terms

Diego A. Murio and Doris Hinestroza, University of Cincinnati

### A Stability Criterion for Boundary Values Runge-Kutta Methods

Aron Jazoilevich and Reginald P. Tewarson, SUNY, Stony Brook

### Efficient Numerical Solution of Time-Varying Stiff Riccati Differential Equations

Chiu Choi and Alan J. Laub, University of California, Santa Barbara

### Consistent Initialization of Differential-Algebraic Equations

Benedict J. Leimkuhler and C.W. Gear, University of Illinois, Urbana; and Linda R. Petzold, Lawrence Livermore National Laboratory

## Two-Step Obrechkoff Methods for Periodic Initial Value Problems

David A. Voss, Western Illinois University; and A.Q.M. Khaliq, Bahrain University

Friday, July 15/2:00 PM Contributed Presentations 23/Greenway A

#### **NUMERICAL ANALYSIS (PDEs)**

# Total Variation Stable Time Discretizations for Non-oscillatory Schemes

Chi-Wang Shu, Brown University

## Transfer Function Matrices of Degenerate Differential Systems

Pradeep Misra, Wright State University, Dayton

### Filtration in Partially Saturated Layered Porous Media

Xiao Shutie and Huang Zhida, Tsinghua University, China

### Numerical Solutions for Forced Nonlinear Oscillations of Beams

W. Mark Countryman, Louisiana Tech University; and R. Kannan, University of Texas, Arlington

#### Sinc-Collocation for Weakly Singular Volterra Equations

Bruce V. Riley, University of Wisconsin, La Crosse

#### k-Schemes for Evolutionary PDEs

Gholam-Ali Zakeri, University of Wisconsin, La Crosse

#### Integral Equations on the HP-28S

William Margulies, California State University, Long Beach

Friday, July 15/2:00 PM Contributed Presentations 24/Greenway C

#### **FLUID FLOW AND HEAT TRANSFER 2**

### Nonlinear Dynamics in Two-Phase Flow with Three Forcing Functions

Rizwan-uddin and J.J. Dorning, University of Virginia

## Computational Methods for Solving Variational Problems in Fluid Dynamics

Alexander Eydeland, University of Massachusetts, Amherst

#### Stability of Drawn Fibers

Charles Thompson and Monica Brown, University of Lowell

### Acoustic Wave Interactions a Mean-Flow Stagnation Point

C. Thompson and M. Manley, University of Lowell

# Surface Temperature Histories of Materials in the Presence of Surface Reradiation

M.A. Delichatsios and J. de Ris, Factory Mutual Research Corporation, Norwood, MA

Friday, July 15/2:00 PM
Contributed Presentations 25/Greenway B

#### **WAVE PROPAGATION 2**

#### Selection Mechanisms and Resonant Limits in the Perturbed Nonlinear Schrödinger Equation Paul Newton, University of Illinois, Urbana

Internal Solitary Waves of Large Amplitude
Stephen A. Pennel and Rida M. Mirie, University of
Lowell

## Wall Shear Effects on Solitary Wave Profiles in Thin Liquid Films

L. Michael Santi, Memphis State University

### **Sound Waves in Fogs**

R. Duraiswami and A. Prosperetti, Johns Hopkins University  $_{\rm c}$ 

### Acoustic Scattering from a Baffled Cavity-Backed Membrane Surrounded by an Elastic

Gregory A. Kriegsmann, Edward L. Reiss and Vianey Villamizar, Northwestern University

## Numerical Experiments for a Complex-Valued Nonlinear Klein-Gordon Equation

Jon C. Luke, Indiana University/Purdue University, Indianapolis

#### Robust Soliton-Like Properties Ralph Kelsey, Bradley University

#### **Surfing on Solitary Waves**

J.-M. Vanden-Broeck, University of Wisconsin, Madison

### POSTER PRESENTATIONS

Tuesday, July 12/3:30 PM Poster Session 1/Exhibit Hall

### The Accuracy of Numerical Conformal Mapping Methods

Thomas K. DeLillo, Duke University

### The New Fortran Language

Alan Wilson, Active Memory Technology, Irvine

### Fractal Regions in Hopf Bifurcations

Allan Moose, Long Island University, Southampton

## Fixed Points of Higher Dimensional Dynamic Systems

Stephen T. Welstead and Thomas Cromer, COLSA, Inc., Huntsville

### Singularly Perturbed Systems Containing Singular Manifolds

Zhong-Mei Gu, Rensselaer Polytechnic Institute

#### Fully Discrete Approximations of Parabolic Problems with Nonsmooth Dirichlet Boundary Data

Gilbert K. Choudury, University of Cincinnati

Probing Complex Iteration Functions Graphically J.R. Caspar, J.C. Hanson and R.E. LaBarre, United Technologies Research Center, East Hartford

### Regeneration of Images From IFS Codes on an Array Processor

S.F. Reddaway, Active Memory Technology Ltd., England

Wednesday, July 13/10:30 AM Poster Session 2/Exhibit Hall

#### Supercomputer Dynamic Simulation of Sustained Chemical Oscillations

Robert F. Stetson, Florida Atlantic University; William A. Hogan, Convex Computer Corporation, Richardson

### Numerical Simulation of Precipitate Nucleation and Growth

J.P. Lavine and G.A. Hawkins, Eastman Kodak Company, Rochester

### Snells Laws at the Interface Between Nonlinear Dielectrics

Alejandro Aceves, Jerome V. Maloney and Alan C. Newell, University of Arizona

#### Application of Singular Perturbation in Modeling Load Disturbances For Power Systems Reliability Evaluation

J. Qiu, Clemson University; and S.M. Shahidehpour, Illinois Institute of Technology

# On the Thermomechanical Characterization of Thin Film Superconductors

Georges V. Abi-Ghanem, EWA, Inc., Minneapolis

### A Salary Structure Simulation Model Donald E. Miller, St Mary's College, Notre Dame, IN

# On Built-in Balanced Models with Guaranteed Structural Parameters L. Fortuna, A. Gallo, G. Nunnari and P. Zuccarini,

 L. Fortuna, A. Gallo, G. Nunnari and P. Zuccarini, Universita di Catania, Italy

#### The Consistency of an Asymptotic Method with the Result of Inverse Scattering Method for a Model Equation of Water Waves

Qisu Zou, Kansas State University

## Integral Equation Solution of Viscous Free Surface Flow Problems

Erik B. Hansen, Technical University of Denmark

# NEW BOOKS FROM SIAM

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#### **MULTIGRID METHODS**

Edited by Stephen F. McCormick Frontiers in Applied Mathematics 3

xvii + 282 pages, Hardcover Order Code FR3 List price \$38.50 SIAM member price \$30.80

A thoughtful consideration of the current level of development of multigrid methods, this volume is a carefully edited collection of papers that addresses its topic on several levels. The first three chapters orient the reader who is familiar with standard numerical techniques to multigrid methods, first by discussing multigrid in the context of standard techniques, second by detailing the mechanics of using the method, and third by applying the basic method to some current problems in fluid dynamics. The fourth chapter provides a unified development, complete with theory, of algebraic multigrid (AMG), which is a linear equation solver based on multigrid principles. The last chapter is an ambitious development of a very general theory of multigrid methods or variationally posed problems. Included as an appendix is the latest edition of the Multigrid Bibliography, an attempted compilation of all existing research publications on multigrid.

**Contents.** Preface; Introduction, *W. Briggs and S. McCormick;* Linear Multigrid Methods, *P. Wesseling;* Multigrid Approaches to the Euler Equations, *P. W. Hemker and G. M. Johnson;* Algebraic

Multigrid, J. W. Ruge and K. Stuben; Variational Multigrid Theory, J. Mandel, S. McCormick, and R. Bank; Appendix 1, MV Program Listing; Appendix 2, Multigrid Bibliography, KWIC Reference Guide; Index.

Published December 1987

#### A MULTIGRID TUTORIAL William L. Briggs

ix + 88 pages, Softcover Order Code 0T17 List price \$13.50 SIAM member price \$10.80

Assuming little familiarity with basic iterative methods and no acquaintance with multigrid, this tutorial begins from first principles. First, conventional relaxation methods applied to systems of linear equations are analyzed, since an understanding of their convergence properties and limitations is essential to multigrid. Second, the fundamental two-grid cycling scheme is discussed, leading to the introduction of the necessary intergrid transfer functions. The standard multigrid schemes are then presented. This tutorial concludes with an explanation of "why multigrid works."

Published September 1987

## LINEAR ALGEBRA IN SIGNALS, SYSTEMS, AND CONTROL

Edited by B. N. Datta, C.R. Johnson, M.A. Kaashoek, R. Plemmons, and E. Sontag

67 pages (est.), Hardcover Order Code PR32 List price \$58.50 SIAM member price \$46.80

Proceedings of the SIAM Conference on Linear Algebra in Signals, Systems, and Control held in Boston, May 1986. Forty-six papers by mathematicians, computer scientists, and engineers present results on analytic and computational linear algebra and its applications to mathematical systems theory, geometric theory of multivariable control; signal processing; estimation, filtering, and prediction; and robust, adaptive, and stochastic control. Divided evenly among the general areas of systems and control theory, algorithms for signal processing and control, numerical linear algebra, and linear algebra, this collection will be of interest to all researchers involved in applying linear algebra and numerical methods to problems in signals and control.

Contents. Part I. Core Linear Algebra. Network Matrix Operations for Vectors and Quaternions, W. N. Anderson and G. E. Trapp; Inertia Theorems for Lyapunov and Riccati Equations—An Updated View, Sergio Bittanti, Paolo Bolzern, and Patrizio Colaneri; An Analogue of the Schur Triangular Factorization for Complex Orthogonal Similarity and Consimilarity, Dipa Choudhury and Roger A. Horn; Mixed Multiplicativity for 1p Norms of Matrices, Moshe Goldberg, The Structure of Root Clustering Criteria, Shaul Gutman; Extended Inertia Theorems for Discrete-Time Periodic Lyapunov and Riccati Equations, Vicente Hernández and Ana Urbano; On the Discrete Relationship Between Matrix Continued Fractions and the Maximal (A,B)-Invariant Subspace in KerC, Tzila Shamir; Determinantal Representations of Algebraic Curves, Victor Vinnikov; Eigenvalues of Centrosymmetric Matrices, James R. Weaver. Part II. Numerical Linear Algebra. Superfast Solution of Real Positive Definite Toeplitz Systems, Gregory S. Ammar and William B. Gragg; Accurate Solutions of Ill-Posed Problems in Control Theory, James Demmel and Bo Kagström; A Product Induced Singular Value Decomposition (#SVD) for Two Matrices and Balanced Realization, K. Vince Fernando and Sven Hammarling; An Algorithm for Subspace Computation, with Applications in Signal Processing, Daniel R. Fuhrmann; On Minimizing the Maximum Eigenvalue of a Symmetric Matrix, Michael L. Overton; A Two-Level Preconditioned Conjugate Gradient Scheme, D. J. Pierce and R. J. Plemmons: Hyperbolic Householder Transforms, Charles M. Rader and Allan O. Steinhardt; Total Least Squares Approach for Solving the Linear Prediction Equation, M. A. Rahman and Kai-Bor Yu; Iterative Methods in the Solution of Dependability Models, J. A. Sjogren; Numerical Solution of the Eigenvalue Problem for Symmetric

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Available May 1988

# FIRST INTERNATIONAL SYMPOSIUM ON DOMAIN DECOMPOSITION METHODS FOR PARTIAL DIFFERENTIAL EQUATIONS

Edited by Roland Glowinski, Gene H. Golub, Gerard A. Meurant, and Jacques Periaux

x + 431 pages, Hardcover Order Code PR30 List price \$48.50 SIAM member price \$38.80

Proceedings of the First International Symposium on Domain Decomposition Methods for Partial Differential Equations held at Ecole Nationale des Ponts et Chaussées in Paris on January 7-9, 1987. Topics discussed include theoretical foundations of the methods and the underlying approximation theory, applications to the solution of complex problems in structural and fluid dynamics, and implementation on vector and parallel computers. Discussions of block relaxation and element by element methods and other related techniques are also included.

**Contents.** On the Schwarz Alternating Method. I, P. L. Lions; A Method of Domain Decomposition for Three-Dimensional Finite Element Elliptic Problems, M. Dryja; Domain Decomposition
Preconditioners for Elliptic Problems in Two and Three Dimensions: First Approach, Joseph E. Pasciak; Poincaré-Steklov's Operators and Domain Decomposition Methods in Finite Dimensional Spaces, V. I. Agoshkov, Iterative Substructuring Methods: Algorithms and Theory for Elliptic Problems in the Plane, Olof B. Widlund; An Iterative Procedure for Domain Decomposition Methods: A Finite Element Approach, L. D. Marini and A. Quarteroni; Domain Decomposition and Mixed Finite Element Methods for Elliptic Problems, Roland Glowinski and Mary Fanett Wheeler; Spectral Element Methods: Algorithms and Architectures, Paul Fischer, Einar M. Ronquist, Daniel Dewey, and Anthony T. Patera; Mixing Finite Elements and Finite Differences in a Subdomain Method, M. Boulbrachene, Ph. Cortey-Dumont, and J. C. Miellou; A Framework for the Analysis and Construction of Domain Decomposition Preconditioners, Tony F. Chan and Diana C. Resasco: Domain Decomposition Versus Block Preconditioning, Gérard Meurant; Comparison of Lanczos with Conjugate Gradient Using Element Preconditioning, B. Nour-Omid, B. N. Parlett, and A Raefsky; Fully Vectorized EBE Preconditioners for Nonlinear Solid Mechanics: Applications to Large-Scale Three-Dimensional Continuum, Shell and Contact/Impact Problems, Thomas J. R. Hughes and Robert M. Ferencz; Element-By-Element and Implicit-Explicit Finite Element Formulations for Computational Fluid Dynamics, T. E. Tezduyar and J. Liou; Iterative Methods for Substructured Elasticity Problems in Structural Analysis, Petter E. Bjørstad and Anders Hvidsten; On Some Difficulties Occurring in the Simulation of Incompressible Fluid Flows by Domain Decomposition Methods, J. Cahouet; Schwarz's Decomposition Method for Incompressible Flow Problems, M. Fortin and R. Aboulaich; On the Coupling of Viscous and Inviscid Models or Incompressible Fluid Flows Via Domain Decomposition, Q. V. Dinh, R. Glowinski, J. Périaux, and G. Terrasson; Vortex Subdomains, Karl Gustafson and Robert Leben; Simulation of Transonic Viscous Wing and Wing-Fuselage Flows Using Zonal Methods, Jolen Flores; Block-Structured Solution of Transonic Flows, A. Ecer; Domain Decomposition for the Simulation of Transient Problems in CFD, R. Löhner and K. Morgan.

Published January 1988

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continued from previous page

# DYNAMICAL SYSTEMS APPROACHES TO NONLINEAR PROBLEMS IN SYSTEMS AND CIRCUITS

Edited by Fathi M. A. Salam and Mark L. Levi

xvi + 413 pages, Hardcover Order Code PR31 List price \$44.50 SIAM member price \$35.60

Proceedings of the Second Engineering Foundation Conference on Qualitative Methods for the Analysis of Nonlinear Dynamics held at New England College in June 1986, which brought together researchers from applied mathematics and engineering to focus on sample works and approaches of dynamical systems that are useful in treating nonlinear circuits and systems in engineering and in physical sciences. Developments addressed include the increased use of computer algebra in normal form and bifurcation calculations, the introduction of algebraic ideas to the study of bifurcations of systems with symmetries, the interaction between noise and deterministic chaos, use of the methods of bifurcation theory in control, methods of reduction in the dynamics of coupled rigid bodies, and bifurcations of the equilibria of the rotations double-jointed pendulum.

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Dissipative Systems, Fathi M. A. Salam; Transversal Heteroclinic
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Martin, and Roy B. Leipnik; Forced Two-Well Potential Duffing's Oscillator, Yoshiskue Ueda, Hiroyuki Nakajima, Takashi Hikihara, and H. Bruce Stewart; A Chaotic Saddle Catastrophe in Forced Oscillators, H. Bruce Stewart; On the Simulation of a Paradigm of Nonlinear Dynamics, Y. A. Saet and G. L. Viviani. Part III: Electrical Engineering I: Nonlinear Circuits and Systems. An Experimental Investigation of Chaos in an RF Driven Josephson Junction, A. Davidson; Soliton Experiments in Annular Josephson Junctions, N. F. Pedersen and A. Davidson, Part IV: Electrical Engineering II: Control Systems. Smoothing and Linearization of Discontinuous Control Systems, R. W. Brockett and W. A. Cebuhar; Some Qualitative Aspects of Power Systems Dynamics, Harry G. Kwanty and Leon Y. Bahar; Applications of Nonlinear Theory to Control Design, L. R. Hunt and Ramiro Villarreal; Local Bifurcation Control, Eyad H. Abed; Stabilization of Nonlinear Systems with Uncontrollable Linearization, S. Behtash and S. Sastry; Stability Analysis of Hybrid Composite Dynamical Systems, M. S. Mousa, R. K. Miller, and A. N. Michel. Part V: Mechanical Engineering I: Solids and Vibrations. Chaotic Dynamics in Solid Mechanics, Francis C. Moon; Rolling of Ships in Large-Amplitude Waves, Ali H. Nayfeh and Ahmed A. Khdeir; Chaotic Motions in Parametrically Excited Systems with Quadratic Nonlinearities, P. R. Sethna and Z. Feng; On the Effects of Asymmetries on a System Near a Codimension Two Point, Steven W. Shaw and P. R. Sethna; Bifurcations in Flow-Induced Oscillations in Tubes Carrying a Fluid, A. K. Bajaj; Periodic and Chaotic Motions of a Buckled Beam Experiencing Parametric and External Excitation, C. M. Krousgrill and R. I. Zadoks. Part VI: Mechanical Engineering II: Mechanical Systems. The Dynamics of Two Coupled Rigid Bodies, R. Grossman, P. S. Krishnaprasad, and Jerrold E. Mardsen; Control of Constrained Hamiltonian Systems and Applications to Control of Constrained Robots, N. Harris McClamroch and Anthony M. Bloch; Robust Nonlinear Computed Torque Control for Robot Manipulators, Rama K. Yedavalli. Published January 1988

# CONTACT PROBLEMS IN ELASTICITY: A STUDY OF VARIATIONAL INEQUALITIES AND FINITE ELEMENT METHODS

N. Kikuchi and J.T. Oden

viii + 495 pages, Hardcover Order Code FM8 List price \$82.50 SIAM member price \$66.00

A comprehensive treatment of the mathematical and numerical analysis of contact problems in elasticity. Because contact problems are at the heart of all boundary-and initial-value problems in solid and structural mechanics, a broad view of unilateral contact is presented that attempts to unify understanding of both the physical problems and mathematical models. A detailed study of the qualitative features of the models and numerical approximation methods, including algorithm development and analysis of numerical stability, accuracy, and convergence, is included. The first part of the book discusses classical problems of linearly elastic bodies with no friction present; the book concludes with considerations of the mechanics of friction, new models for static and dynamic problems of contact in motion, and applications to problems in areas such as elastic deformations and rolling contact with finite deformation.

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- Call Delta Air Lines Convention Desk, at 1-800-241-6760, seven days a week 8:00 AM—8:00 PM Eastern Time. Be sure to mention the SIAM account number: UO315.
- Both United and Delta Airlines will arrange to mail your tickets to your home or office, or you may purchase them from your local travel agent. If you purchase from your local travel agent, be sure you or the agent call United or Delta's Convention Desk to make your reservations. The special SIAM fare is only available through the Convention Desks.

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- Cars may be picked up at the airport at the Dollar Car Rental Desk located in the baggage claim area of the airport.
- Cars must be picked up and dropped off at the same location.
- You must be 21 years of age and have a valid U.S. or International Driver's License. There is a \$3.00
- per day surcharge for drivers under 25 years of age.

   You will be given 150 free miles per day (cumulative) and charged \$0.15 per mile thereafter.
- You must have one of the following credit cards to rent a car: AMEX, Master Card, VISA, Diners Club.
- The prices quoted do not include refueling services, tax, optional collision damage waiver, and personal

#### BY CAR

#### From the Airport

When leaving the airport stay to the right, take 494 North to 35 West. Follow 35 West for about 7 or 8 miles. This will take you directly into downtown Minneapolis. Exit on Eleventh Street. Stay in the left lane and go 3 lights until you intersect with Second Avenue. Make a left on Second Avenue and follow it until you reach 13th or Grant Street. Make a right on Grant or 13th Street and the Hyatt Regency is on the right approximately 11/2 blocks down.

### **PUBLIC TRANSPORTATION** FROM THE AIRPORT

The airport is approximately 20-25 minutes from the hotel. There is an airport shuttle called the Airport Limousine. You will find it coming every hour on the half hour outside the baggage claim area 5:30 AM-11:00 PM, seven days a week. The cost for a one way ticket is \$6.50. However, if you purchase a round trip ticket for your return back to the airport at the time that you arrive, the entire round trip ticket is \$9.50.

There are a number of different cab companies that rotate around the airport. The average one way cost from the airport to the hotel is \$18.25.

### HOTEL INFORMATION

**Hyatt Regency Hotel** 1300 Nicollet Mall Minneapolis, MN 55403 (612) 370-1234

SIAM is holding a block of rooms at the Hyatt Regency Hotel. These rooms are being held on a first come. first served basis at \$69/Single and \$83/Double. These rooms will be held for our exclusive use only until June 24, after which date reservations will depend on availability.

We urge you to make your reservations as soon as possible. You may do so by telephoning (612) 370-1234 or by mailing in the Hotel Reservation Form, located in the back of this program. When making your reservation via phone, please be certain to identify yourself as an attendee at the 1988 SIAM Annual Meeting to receive the discounted rate.

Late Arrival Policy: If you plan to check-in after 6:00 PM, you must guarantee your room for late arrival by making payment in advance for one night. Payment can be made by either AMEX, MC, VISA, DC or check.

Check-In: Check-in time is 3:00 PM and Check-out time is 12:00 PM. If you need to change or cancel your reservation, be certain to contact the hotel by 1:00 PM Eastern Time on your stated date of arrival to avoid any unnecessary charges.

Weather: It is said that the best possible time to be in Minneapolis is in July. Usually, the daily tempera-tures range from 75° to 90°. It is sunny yet not humid. Cool summer clothing is highly suggested.

About the Hotel: The Hyatt Regency is a downtown property, so you will find many areas highly accessible from the hotel. You can easily catch a cab outside the hotel and the average price for going anywhere within the downtown area is \$2.00 per person with approximately \$.50 per additional person. The Hyatt has 4 restaurants on premise, the Dynasty, which serves chinese cuisine; the Pronto, which serves Italian cuisine; the Willows, which is the Hyatt's formal dining restaurant; and the Terrace, which is more like a cafe serving light dishes and sandwiches. There is also 24 hour room service available in the hotel. The second floor of the hotel features a retail mart, a shopper's paradise with more than twenty individual boutiques and services ranging from gifts and apparel to florist and a bank. The Greenway Athletic Club is a year-round facility connected to the Hyatt with complete recreational facilities, featuring racquetball, squash, tennis, nautilus equipment, massages, running tracks, saunas, jacuzzi, hot tubs and a pro shop. This is available to the Hyatt Hotel guests at a rate of \$6.00 per person. There is an indoor pool at the Hyatt that guests can utilize at no cost.

Parking: There is a large parking ramp attached to the Hyatt. Parking fee for hotel guests is \$4.50 per day. For those not staying at the hotel, the cost for parking can range between \$6.00 and \$8.00 per day.

## **REGISTRATION INFORMATION**

Please complete the Advance Registration Form found on the back page of this brochure and return it in the envelope provided in the middle section of this program. We urge attendees to register in advance, as the registration fee is lower for advance registrants. The registration desk will be open as listed below.

Saturday, July 9
Sunday, July 10
Monday, July 11
Tuesday, July 12
Wednesday, July 13
Thursday, July 14
Friday, July 15
Sign PM-9:00 PM
8:00 AM-9:00 PM
8:00 AM-6:00 PM
8:00 AM-6:00 PM
8:00 AM-4:00 PM

#### **SPECIAL EVENTS**

Welcoming Reception Sunday, July 10, 8:00 PM -- 10:00 PM Nicollet D1-D2 Cash Bar

Beer Party
Monday, July 11, 6:00 PM – 8:00 PM
Exhibit Hall
\$15.00

Wednesday, July 13, 6:30 PM-9:30 PM Dinner/Mississippi River Boat Cruise Boom Island, Minneapolis, MN \$28.00

REGISTRATION FEES:		SIAM Member	Non Member	Student
	Advance	\$ 95	\$115	\$55
Short Course	On-Site	\$115	\$135	\$75
	Advance	\$ 90	\$110	\$15
Meeting	On-Site	\$110	\$130	\$15

#### Non SIAM Members

Non-member registrants are encouraged to join SIAM in order to obtain the member rate for meeting registration and enjoy all the other benefits of SIAM membership. You can join SIAM by filling out a membership form at the SIAM Registration Desk located in the Promenade of the Hyatt Regency Hotel. If you join for this conference, SIAM will retroactively give you the member rate for registration.

#### **Special Note**

There will be no prorated fees. No refunds will be issued once the meeting has started.

If SIAM does not receive your Advance Registration Form by the stated deadline, you will be asked to give us a check or a credit card number at the conference. We will not process either until we have ascertained that your registration form has gone astray. In the event that we receive your form after the conference, we will destroy your check or credit card slip.

#### Telephone Messages

The telephone number at the Hyatt Regency Hotel is 1-612-370-1234. The Hyatt Regency will either connect you with the SIAM registration desk or forward a message.

#### **Credit Cards**

SIAM is now accepting Visa, MasterCard and American Express for the payment of registration fees and special functions. When you complete the Advance Registration Form, please be certain to indicate the type of credit card, the number and the expiration date.

#### SIAM CORPORATE MEMBERS

Non-member attendees who are employed by the following institutions are entitled to the SIAM member rate

Aerospace Corporation Amoco Production Company AT&T Bell Laboratories Bell Communications Research **Boeing Company** Cray Research, Inc. Culler Scientific Systems Corporation E.I. DuPont de Nemours and Company Eastman Kodak Company Exxon Research and Engineering Company General Electric Company General Motors Corporation Giers Schlumberger GTE Laboratories, Inc. Hollandse Signaalapparaten B.V. **IBM** Corporation Institute for Computer Applications in Science and Engineering (ICASE) IMSL, Inc. MacNeal-Schwendler Corporation Marathon Oil Company Martin Marietta Energy Systems Mathematical Sciences Research Institute Standard Oil Company of Ohio (SOHIO) Supercomputing Research Center, a division of Institute for Defense Analyses United Technologies Corporation

#### **TOURS**

Summer months mean vacation time for many of you with spouses and families. SIAM does encourage that you bring them with you when attending our meetings and conferences. In an attempt to accommodate those who attend, we would like to make a few tours available that may be of interest to newcomers to St. Paul and Minneapolis. Should you be interested in attending one of these tours, just fill in the appropriate spaces on the Advance Registration Form in the back of this brochure and your reservations will be made.

TOUR #1 Hello Twin Cities Tour: Festivities begin when you board your deluxe bus for a lively narrated tour of the Twin Cities. Begin with Nicollet Mall, circle about Hubert Humphrey Metrodome, the Federal Reserve Bank, Orchestra Hall and other outstanding buildings in the center of the city. Refreshments and Danish will be served along the way. Continue on around Loring Park, past the Gutherie Theatre and into the lovely Kenwood residential area. Drive past sparkling city lakes, along green parkways and stop at beautiful Minnehaha falls and enjoy a delicious boxed lunch along the banks. After lunch you will proceed into St. Paul. You'll see the beautiful mansions of Summit Avenue, St. Paul Cathedral and the State Capitol. All are jewels at the end of this historic boulevard. Journey through downtown St. Paul for a glimpse of the main business area, city parks and notable downtown landmarks. Return to the hotel through the campus of the University of Minnesota.

This tour is available on Monday, July 11, 1988. The buses will depart from the Hyatt Regency Lobby at 9:00 AM and return at 2:00 PM. The cost for this tour is \$25.00. Space is limited and will be on a first come first served basis.

TOUR #2 Historic Stillwater Tour: Leave the hustle-bustle of the city and head for Stillwater, the first town site in Minnesota on the banks of the wild and beautiful St. Croix River. The history and quaintness of this historic place will come alive as you enjoy refreshments while your guide shares a few stories about this preserved river town. Stroll the streets and browse a little in the Old Post Office Shops, Grand Gallery, Brick Alley, and Staples Mill (antiques). Stop and enjoy lunch on your own at any of the charming restaurants in town; you may wish to pick one with a deck so you can watch the scenic St. Croix River flow by. At the end of a pleasant and refreshing afternoon, board your deluxe motorcoach for your trip back to Minneapolis.

This tour is available on Tuesday, July 12, 1988. The buses will depart from the Hyatt Regency Lobby at 9:00 AM and return at 3:30 PM. The cost for this tour is \$20.00. Space is limited and will be on a first come first served basis.

Your confirmations for the above tours will be placed in your registration materials which you pick up upon checking in at the SIAM Registration Desk.

### **UPCOMING CONFERENCES**

March 20-22, 1989

SIAM Conference on Domain Decomposition Methods

Intercontinental Hotel

Jan Gara

Houston, TX Abstract Deadline: September 28, 1988

April 3-5, 1989

Third SIAM Conference on Optimization

57 Park Plaza Hotel

Boston, MA

Abstract Deadline: November 4, 1988

May 17-19, 1989 SIAM Conference on Control and Systems Theory

Cathedral Hill Hotel San Francisco, CA Abstract Deadline: December 7, 1988

July 17–21, 1989
1989 SIAM Annual Meeting
Sheraton Harbor Island
San Diego, CA
Abstract Deadline: February 2, 1989

### **HOTEL RESERVATION FORM**

1988 SIAM Annual Meeting

July 11–15, 1988 The Hyatt Regency Hotel, Minneapolis, Minnesota

#### PLEASE SEND ME A CONFIRMATION NOTICE

Specially discounted rooms are being held for our exclusive use until June 24, 1988. After that date, reservations will depend on availability. Your reservation is not confirmed until acknowledged in writing by the hotel or verified by phone. When making reservations by phone, be certain to identify yourself as an attendee at the 1988 SIAM Annual Meeting. Telephone: 1-612-370-1234.

•		
Name		Phone
Address		Last
City	State	Zip
Please reserve [ ] Single (\$69) [ ] Double (\$83) A	rrival Date	
Arrival Time		
Guarantee my room for late arrival (after 6:00 PM) [ ] Yes		
I choose to pay by:* [ ] AMEX [ ] VISA [ ] MC	[ ] Check	
Credit Card Number		
Expiration Date	Deposit \$	(Late Arrivals Only)
Signature		
If you list your credit card number, please enclose this card in Nicollet Mall, Minneapolis, MN 55403.  * You only need to list your credit card number if you want to		, The Hyatt Regency Hotel, On Nicollet Mall, 1300
·		

# ADVANCE REGISTRATION FORM

### 1988 SIAM Annual Meeting

\*Advance registration form must be received at the SIAM office by July 7, 1988. If paying by check, please make check payable to SIAM.

SIAM

Non

#### **REGISTRATION FEES:**

		Member	Member	Student
Short Course	Advance	\$ 95	\$115	\$55
Short Course	On-Site	\$115	\$135	\$75
Meeting	Advance	\$ 90	\$110	\$15
ivieeting	On-Site	\$110	\$130	\$15
Registration Fee	•	\$	\$	\$
Beer Party \$15.	00	\$	\$	\$
Dinner/River Cru	ise \$28.00	\$	\$	\$
Spouse Tour #1	\$25.00	\$	\$	\$
Spouse Tour #2	\$20.00	\$	\$	\$
Total		\$	\$	\$

Detach card and enclose with payment in the envelope provided (domestic mail only), or mail to: SIAM, 117 South 17th Street, 14th floor, Philadelphia, PA 19103-5052. Telephone: 215-564-2929.

NameFirst	(please print)	Last
Affiliation		
Department		····
Address		
City	State	Zip
Telephone Number		
Local Address in Minneapolis		·
I wish to pay by [ ] AMEX	[ ] VISA [ ] MC	[ ] Check
Credit Card Number	Ex	piration Date
Signature		
I am a member of [ ] SIAM	[ ] Other(s)	
[ ] Please send me informat	ion about SIAM Membe	ership

