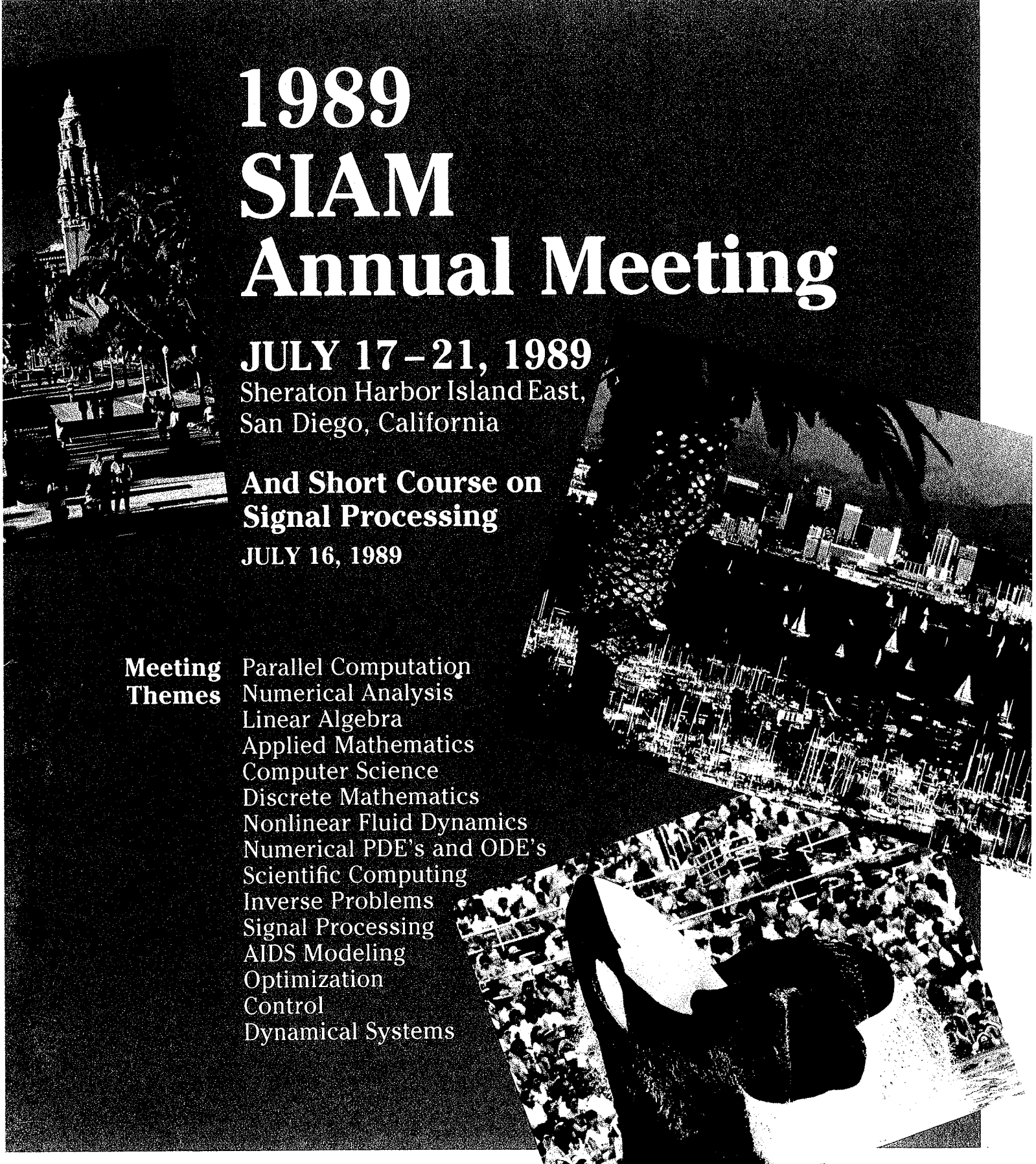


Preliminary Program



# 1989 SIAM Annual Meeting

**JULY 17-21, 1989**

Sheraton Harbor Island East,  
San Diego, California

**And Short Course on  
Signal Processing**

**JULY 16, 1989**

**Meeting  
Themes**

Parallel Computation  
Numerical Analysis  
Linear Algebra  
Applied Mathematics  
Computer Science  
Discrete Mathematics  
Nonlinear Fluid Dynamics  
Numerical PDE's and ODE's  
Scientific Computing  
Inverse Problems  
Signal Processing  
AIDS Modeling  
Optimization  
Control  
Dynamical Systems

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## ORGANIZING COMMITTEE

**James R. Bunch**, *Co-chair*  
University of California, San Diego  
**Randolph E. Bank**, *Co-chair*  
University of California, San Diego  
**Gene H. Golub**  
Stanford University  
**Thomas Kailath**  
Stanford University  
**Herbert B. Keller**  
California Institute of Technology

## DEADLINE DATES

**Hotel Reservations:**  
**June 23, 1989**

**Advance Meeting Registration:**  
**July 10, 1989**

## SHORT COURSE

### SHORT COURSE ON SIGNAL PROCESSING

July 16, 1989  
Sheraton Harbor Island East  
Palomar Room

Applied mathematicians, engineers, and other scientists interested in learning about (parallel) processing schemes used in modern signal processing should attend the short course that will be taught by Siless K. Rao, AT&T Bell Laboratories; Hanoch Lev-Ari (organizer), Stanford University; and James R. Bunch, University of California, San Diego. The main emphasis will be on the interplay between circuit theory and computational linear algebra in the context of constructing efficient and numerically robust parallel processing algorithms.

An overview of orthogonal filters, a systolic-array-like parallel processing architecture with diverse signal processing applications, will open the short course. The instructors will describe a systematic technique for mapping algorithms into processor arrays, which applies to a broad family of structured algorithms known as RIAs (Regular Iterative Algorithms). Systolic arrays and, in particular, orthogonal filters are included in the RIA family. The afternoon session will focus on the linear prediction application of orthogonal filters including a lecture that explores the relation between factorization/inversion of Toeplitz matrices and orthogonal filter architectures, and the extension of this relation to other structured matrices. This session will also address the numerical properties of orthogonal filters with special emphasis on the celebrated Schur and Levinson algorithms.

### PROGRAM

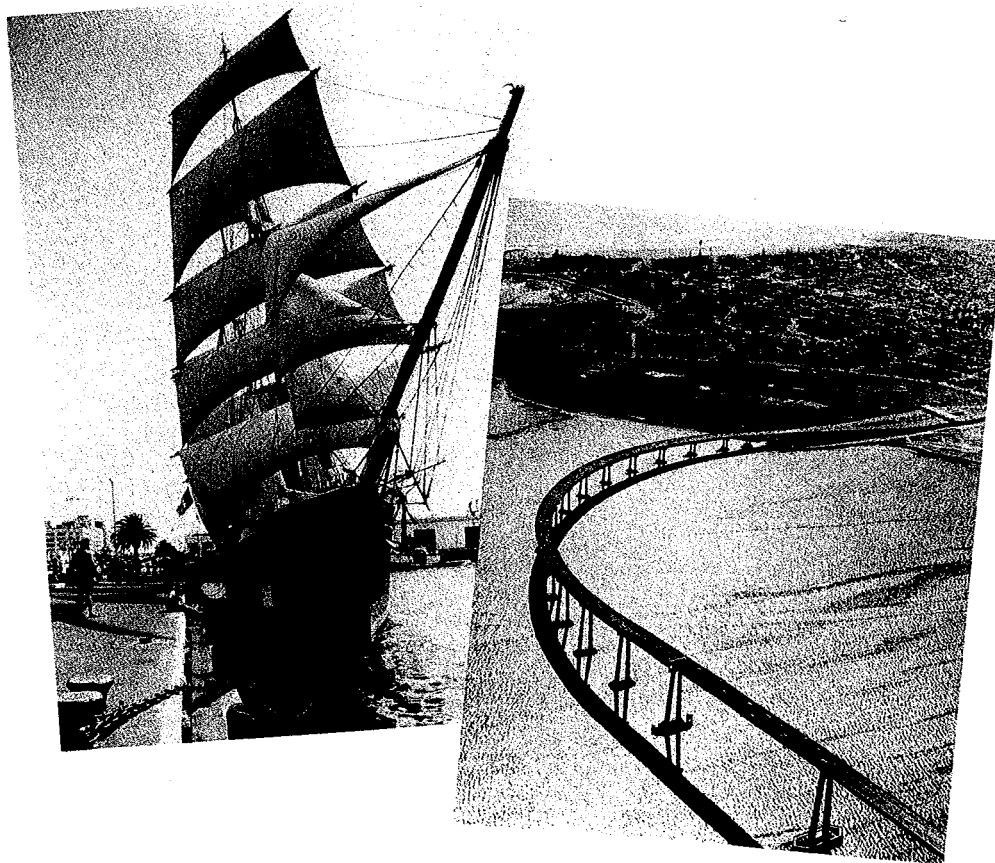
9:00 AM	<b>Lossless Arrays in Digital Filtering and Linear Prediction</b> <i>Hanoch Lev-Ari</i>
10:30 AM	Coffee and Discussion
11:00 AM	<b>Analysis and Synthesis of Parallel Processing Arrays</b> <i>Siless K. Rao</i>
12:30 PM	Lunch and Discussion
2:00 PM	<b>Structured Matrices and Efficient Algorithms for Linear Prediction</b> <i>Hanoch Lev-Ari</i>
3:30 PM	Coffee and Discussion
4:00 PM	<b>Numerical Properties of the Schur and Levinson Algorithms</b> <i>James R. Bunch</i>
5:30 PM	Discussion
6:00 PM	Adjournment

### Registration Fees\*

	SIAM Member	Non- Member	Student
Advance	\$110	\$130	\$65
On-Site	\$130	\$150	\$85

\* 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.**



## PRIZE LECTURES AND SPECIAL SESSIONS

Monday, July 17/2:00 PM

### THE JAMES H. WILKINSON PRIZE IN NUMERICAL ANALYSIS AND SCIENTIFIC COMPUTING

#### Schur and Generalized Schur Forms: Algorithms and Applications

The lecturer will give an overview of numerical results related to the computation of special Schur and generalized Schur forms, from which one can retrieve the information of the Jordan and Kronecker canonical forms, respectively. These developments were all obtained in the last decade and were influenced for a large part by the work of Wilkinson.

These papers triggered a lot of research on the subject because of the fundamental importance of these decompositions in numerical linear algebra (eigenvalue and generalized eigenvalue problems); the wide range of applications (especially in multivariable control); the nice numerical properties of the "Schur" approach (stability and speed); and the fact that, after all, sensitivity issues related to these problems remain very complicated. A broad discussion of these topics will be given for a number of publications in the area.

Paul Van Dooren  
Philips Research Laboratory, Brussels

Tuesday, July 18/2:00 PM

### THE THEODORE VON KARMAN PRIZE

#### Computational Models in Fusion Research

The tokamak is the primary candidate for a fusion reactor, but there is also interest in stellarators, which offer a better prospect for steady state operation. Three-dimensional computer codes have become widely accepted as a theoretical tool for the design of stellarators because complicated geometry makes any other analysis quite difficult.

Mathematical models describing equilibrium, stability and transport of the fusion plasma have been developed. The question of equilibrium and stability is treated by means of a variational principle in ideal magnetohydrodynamics. A controversy about the existence of solutions will be discussed. Also, a neoclassical theory of transport will be presented that includes systematic determination of the electric field.

Paul R. Garabedian  
Courant Institute of Mathematical Sciences  
New York University

Wednesday, July 19/10:30 AM

### THE JOHN VON NEUMANN LECTURE

#### On the Foundations of Numerical Computation

The twenty-eighth recipient of The John von Neumann award will deal with the problem of increasing the understanding of algorithms by considering the foundations of numerical analysis and computer science.

He will discuss the schism between scientific computing and computer science from a theoretical perspective. These theoretical considerations have an intellectual importance when viewing the computer. In particular, the legitimacy and importance of models of machines that accept real numbers will be considered.

Stephen Smale  
Department of Mathematics and Economics  
University of California, Berkeley

Thursday, July 20/2:45 PM

### MATHEMATICAL CONTEST IN MODELING AWARDS

The SIAM cosponsored Fifth 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.

Wednesday, July 19/2:00 PM

### SPECIAL LECTURE

#### The AIDS Epidemic, 1989

Quantitative mathematical methods — differential equations, statistical models and analysis — play a role in understanding and measuring the AIDS epidemic and the identified HIV virus carriers. This presentation focuses on these methods and looks at the biological and behavioral information required for modeling.

The speaker will examine recent growth history, discuss extrapolations of the data, and compare U.S. experience with that of other countries, including the data gathering process, the quality of the data, and the new surveys and channels for data availability. He also will report on the modeling efforts underway and plans for cooperative work among modelers, data collectors, biologists, and behavioral scientists.

James W. Curran, M.D., M.P.H.  
Director, AIDS Program  
Center for Infectious Diseases  
Center for Disease Control, Atlanta

Thursday, July 20/2:00 PM

### THE RETIRING PRESIDENT'S ADDRESS

#### Limits of Massive Parallelism in Differential Equations

Evolutionary differential equations describe systems that are characterized by information flow. In a simple initial value problem for ordinary differential equations, that flow is in the direction of integration. In a parabolic or hyperbolic partial differential equation, that flow is across space in increasing time.

Any numerical method has to model the flow of sufficient information to get the desired accuracy. This flow of information limits the possible parallelism, either because of communication required between processors or because of the need to wait for information to be computed before it can flow. The speaker examines these limits for two forms of parallelism — parallelism across space, in which each spatial point, or set of points, is handled by a different processor; and parallelism across time, in which each time point is handled by a different processor.

C. William Gear  
Department of Computer Science  
University of Illinois, Urbana

Monday, July 17/4:00 PM

### ICEMAP SESSION

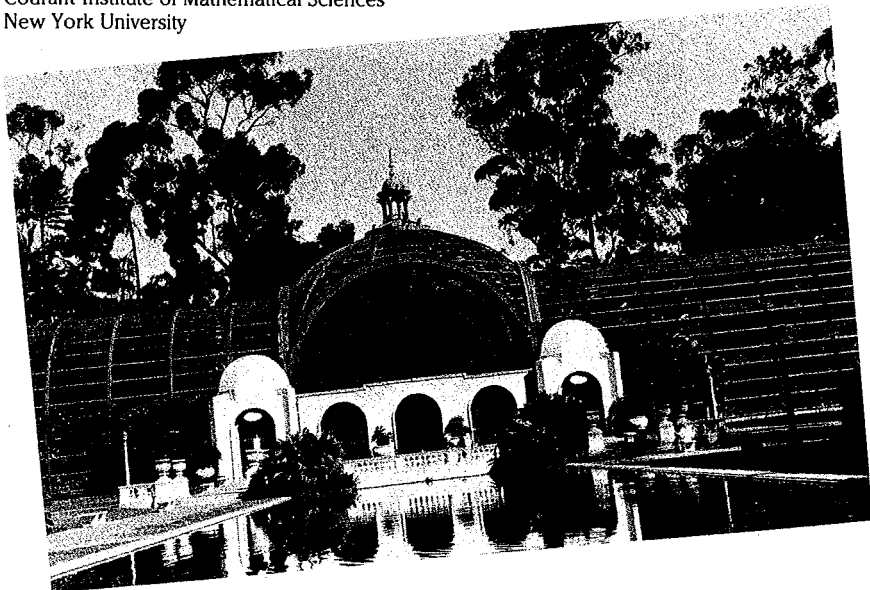
#### Trends and Opportunities in Federal Funding for the Mathematical Sciences

Federal funding for the mathematical sciences is expected to increase slowly in the years ahead. Support for some areas will increase, in others it will decrease. New areas of support are likely.

Agency representatives will review the results of recent major competitions and identify future opportunities for new research support and computer access.

Chair: Charles J. Holland  
Air Force Office of Scientific Research  
Washington, D.C.

(speakers to be announced)



# MATH EDUCATION AND REFORM

Wednesday, July 19, 11:30 AM

## Mathematical Training for Industrial Careers — What's Needed

The mathematical training of those coming to industry for careers as scientists and engineers, including those with only a first degree in mathematics, is generally adequate. "Generally," because formal training in statistics is often lacking, and there is widespread weakness in the ability of new graduates to apply their knowledge to practical problem solving. Less well recognized though, and consequently of greater impact, is the fact that nearly everyone at every level of job in industry must be able to routinely utilize less advanced mathematics, from arithmetic for balancing expense accounts to trigonometry for laying out work. The shortcomings in education here (as in the related area of preparing enough potential scientists and engineers for professional education) will also be discussed, and suggestions made.

John B. Walsh  
Vice President and Chief Scientist  
Boeing Military Airplane, Wichita

Wednesday, July 19, 3:15 PM

## The National Game Plan for Math Education — What's Going On and How It Will Affect You

Transition in math education over the next decade "to meet the needs of students and the country as well as the accelerating momentum of a grass roots reform effort already under way" is the banner cry of leaders in the government and the community of mathematicians, engineers, scientists, and educators. The National Research Council through its Mathematical Sciences Education Board is conducting a strong program for college math to identify the appropriate goals and strategies to reach those goals. The National Council of Teachers of Mathematics has introduced a set of curriculum and evaluation standards for K-12 that is being promulgated now to the communities of math educators, school administrators, parents, and school board members. Millions of dollars are being spent to carry these projects through to fruition.

Applied mathematicians should recognize the importance of knowing about these programs and take steps to become involved in shaping them. These programs are likely to impact the applied mathematics profession in a profound way not yet recognized. The proactive participation of applied mathematicians is needed now, not passive observation.

## The Total Program for Math Reform — The Changing Attitudes, Expectations, Curriculum, and Teacher Education

Marcia P. Sward, *Executive Director*  
Mathematical Sciences Education Board  
National Research Council

## The NCTM Push to a New K-12 Curriculum

John A. Dossey, *Past President*  
National Council of Teachers of Mathematics  
Illinois State University

## What's Being Done About Undergraduate Math

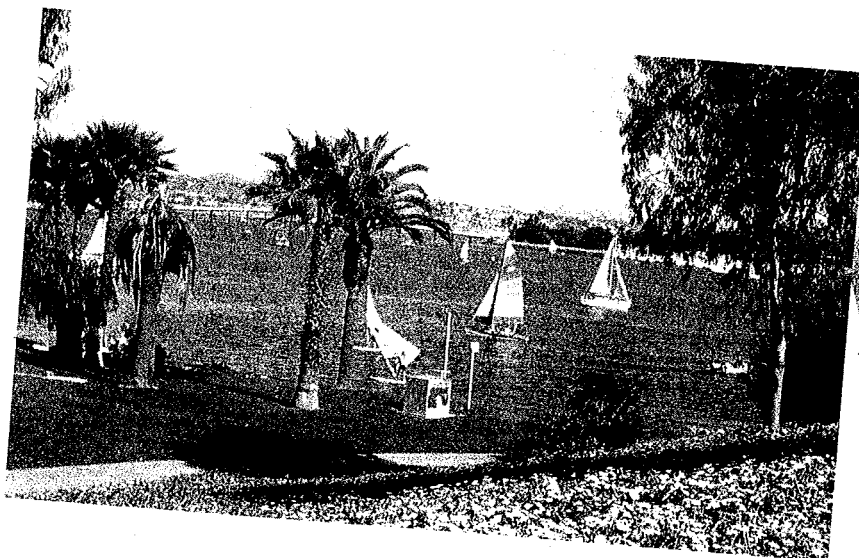
Lida K. Barrett, *President*  
Mathematical Association of America  
Mississippi State University

Thursday, July 20/3:00 PM

## 1989 SIAM ANNUAL BUSINESS MEETING

The annual business meeting of SIAM will be held on Thursday, July 20th at 3:00 PM in the Champagne Ballroom. 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 17/8:30 AM*

**Invited Presentation 1**

### **Parallel Algorithms for Eigenvalue Problems**

Commercially available parallel computers have provoked considerable research into parallel algorithms. One effective way to realize the impact of these computers is to restructure basic algorithms to take advantage of this new computing power. The benefit of such work is immediately felt in application codes that rely heavily on basic computations. Numerical Linear Algebra has certainly been an important source of such basic algorithms and will continue this role in the future. An important class of algorithms from Numerical Linear Algebra involves the solution of algebraic eigenvalue problems. Developing parallel algorithms suitable for eigenvalue problems has been one of the most challenging areas of research in this field.

The speaker will focus on a class of algorithms called divide and conquer methods. These techniques are based upon parallel decompositions constructed from low rank modifications of a matrix. The basic idea has been used to develop effective parallel algorithms for the symmetric algebraic eigenvalue problem, the singular value decomposition, and the unitary eigenvalue problem. However, algorithms of this type that would be suitable for more general classes of eigenvalue problems remain to be developed.

These new algorithms have provided a rich source of research problems in numerical analysis, mathematical software, and parallel programming methodology. This situation promises to endure as algorithms are developed for more general settings.

**Danny C. Sorensen**

Division of Mathematics and Computer Science  
Argonne National Laboratory

*Monday, July 17/9:15 AM*

**Invited Presentation 2**

### **The Geometry of Ill-Conditioning**

Potentially ill-conditioned numerical problems such as linear equation solving, polynomial zero finding, eigenvalue calculations, pole placement, or any problem whose solution is an algebraic function of the data will be considered. The speaker will describe a common paradigm for all these problems that gives a geometric description of the set of problems whose condition number is large, measures the likelihood that a random problem is ill-conditioned, and regularizes the problem to compute a satisfactory numerical solution.

The geometric description is based on the recognition that the condition number of the condition number is itself (or bounded by itself), which implies that ill-conditioned problems form narrow tubes about the set of problems whose condition number is infinite (the "ill-posed" problems). Regularization is achieved by projecting the problem onto the set of ill-posed ones and solving this constrained problem. This unifies and extends various techniques for least square problems and linear control theory.

**James W. Demmel**

Courant Institute of Mathematical Sciences  
New York University

*Tuesday, July 18/8:30 AM*

**Invited Presentation 3**

### **Linear Algebra Problems Arising in Signal Processing**

This survey of the role of linear algebra in modern signal processing describes both the computational needs and recent progress in parallel algorithms and architectures. The speaker will address representative areas of signal processing including beam forming, direction finding, spectrum analysis, pattern recognition, and time-frequency analysis.

For all of these areas, linear algebra and matrix computation play a central role in the modeling and analysis of the problem and real-time computational requirements. The computational requirements of these problems include a fairly complete set of linear algebra operations for dense matrices — matrix-vector multiplication, orthogonal triangular decomposition, the singular value decomposition (SVD), and the generalized SVD.

The speaker will show how the need for these computations arises in signal processing applications, and will survey recent developments in parallel algorithms and architectures for these tasks.

**Jeffrey M. Speiser**

Naval Ocean Systems Center, San Diego

*Tuesday, July 18/9:15 AM*

**Invited Presentation 4**

### **Displacement Structure of Matrices**

Structured matrices arise in a variety of signal processing and control applications. For instance, Toeplitz matrices occur naturally in moment problems and in linear estimation of stationary processes; Hankel matrices occur in the modeling of linear systems and in decoding of error-correcting codes; Bezoutian matrices are used to locate zeros of polynomials and to solve certain approximation problems. Often such problems involve the completion of partially-specified structured matrices.

There are several known techniques for efficient manipulation of specific structured matrices, such as the Levinson algorithm for solving a system of Toeplitz equations and the Lanczos algorithm for Hankel equations. These two specific cases, as well as many others, give rise to the notion of displacement structure, which provides a conceptual framework for the derivation of 'universal' efficient algorithms for such matrices. The construction of an efficient algorithm for triangular factorization of structured matrices will be used to demonstrate the power of this comprehensive approach. It will also be shown that such algorithms generate cascade network models that can be used to solve a variety of structured matrix completion problems.

**Hanoch Lev-Ari**

Department of Electrical Engineering  
Stanford University

*Wednesday, July 19/8:30 AM*

**Invited Presentation 5**

### **Why Geophysical Inverse Problems are Really Optimization Problems**

In geophysics we attempt to model inaccessible underground structures from observations made at the Earth's surface. Most of these inverse problems are ill-posed and therefore we must avoid deceiving ourselves about the accuracy of our models whose interesting features may be merely accidental. Construction algorithms should always be formulated to suppress unnecessary detail that will otherwise obligingly present itself for interpretation. The simplest way to do this is to minimize a functional of the model, like a norm of the Laplacian, while matching the observations to a specified tolerance.

**Robert L. Parker**

Institute of Geophysics and Planetary Physics  
University of California, San Diego

*Wednesday, July 19/9:15 AM*

**Invited Presentation 6**

### **Solitary Waves in Fluid Mechanics**

Solitary waves have been observed to arise in many areas of fluid mechanics, and to sometimes play a considerable role in the long-term evolution of certain classes of fluid disturbances. Because of their stability and their ubiquitous nature, they have become an object of inquiry in their own right, as well as a tool used by a broad range of applied scientists.

The study of such phenomena simultaneously uses classical and recent mathematical techniques as well as modern computational and experimental tools. The lecture is intended to survey some of the modern discoveries in this domain.

**Jerry L. Bona**

Department of Mathematics  
Pennsylvania State University

## INVITED PRESENTATIONS

Thursday, July 20/8:30 AM

Invited Presentation 7

### Domain Decomposition Methods for Partial Differential Equations

Domain Decomposition refers to a class of methods for solving partial differential equations. The main idea is to decompose the original domain into smaller subdomains, solve the original problem on the subdomains, and somehow "patch" the subdomain solutions to solve the original problem.

There are several reasons why such a procedure would be useful. First, irregular domains can be decomposed into regular subdomains on which more efficient solvers can be used. Second, it is a natural way to design parallel algorithms for PDEs. Third, it allows large problems to be solved on computers with relatively small core memory. Finally, different mathematical models and different grid resolutions can be adaptively used in different subdomains.

Domain Decomposition has been a popular research subject in the past several years. It is a topic that cuts across several disciplines: mathematics, computer science, and science and engineering. The lecturer will give a brief and unifying survey of the major approaches used in the literature, and indicate the current trends and future research directions. The emphasis will be on the design of effective algorithms, drawing on insights from each of the interdisciplinary areas.

Tony F. Chan

Department of Mathematics  
University of California, Los Angeles

Thursday, July 20/9:15 AM

Invited Presentation 8

### Iterative Methods for Nonsymmetric Linear Systems

This survey of recent developments in iterative methods for solving nonsymmetric linear systems will focus on two classes of methods. The first includes Chebychev-like polynomial methods that depend upon finding polynomials that are small on a set containing the spectrum of the linear system. The second class includes projection methods based on projecting the error onto the orthogonal complement of a different subspace at each step. Projection methods provide a structure that includes a wide class of conjugate gradient-like methods such as the original conjugate gradient method, orthogonal error methods, Krylov projection methods and biconjugate gradients. Also, various forms of restarted and truncated methods will be discussed and an attempt will be made to expose open questions.

Thomas A. Manteuffel

University of Colorado, Denver; and Computing and Communications Division,  
Los Alamos National Laboratory

Friday, July 21/8:30 AM

Invited Presentation 9

### Stability of Vortex Patches

Complex laminar flows like the Karman vortex street behind a bluff body and turbulent flows like the mixing layer can be modeled as arrays of vortex patches. The geometry and evolution of the flows can be related to the dynamics and stability of the vortex patches. The speaker will discuss methods of analysis, such as representation by Schwarz functions and Hamiltonian methods. He will present results for both two- and three-dimensional disturbances.

The phenomenon of the filamentation of the boundaries of vortex patches will be reviewed. Results will be presented on the relation between the occurrence of filamentation and the existence of unstable finite amplitude waves on the vortex interfaces. It appears that filamentation does not always occur.

Philip G. Saffman

Department of Applied Mathematics  
California Institute of Technology

Friday, July 21/9:15 AM

Invited Presentation 10

### Knotted Vortex Filaments

Vortex filaments are usually defined as very thin loci in an ideal fluid or superfluid to which nonzero vorticity is confined. Other examples of vortex filaments are the points about which scroll waves in a reacting chemical medium rotate, the locus of nonoscillatory points in ventricular tachycardia or atrial flutter, or the points in the universe at which there is a phase singularity of the Higgs field (cosmic strings).

What is the dynamical behavior of a closed vortex filament? If the filament is circular this question is relatively easy to answer, but if the filament is knotted, very little is known about its behavior.

The goal of this talk is to discuss general methods by which the existence and dynamical behavior of closed knotted vortex filaments can be studied. All of the above examples except cosmic strings can have knotted filaments which move through their medium as rigid objects with a characteristic motion. Furthermore, the method, being quite general, can be applied in many physical contexts beyond those suggested here.

James P. Keener

Department of Mathematics  
University of Utah, Salt Lake City

## SOCIAL EVENTS

### Welcoming Reception

Sunday, July 16, 8:00 PM - 10:00 PM  
Chablis Room  
Cash Bar

### Beer Party

Monday, July 17, 6:15 PM - 8:00 PM  
Harbor Terrace  
Beer, assorted sodas, mini hamburgers, mini pizzas, hot dogs on a stick, chicken wings, fried zucchini and mushrooms, fresh fruit kabobs, chip and dip tray.  
\$15.00

### Harbor Dinner Cruise

Wednesday, July 19, 6:30 PM - 9:30 PM  
Enjoy the view of the city skyline as you cruise by the magnificent sights of the San Diego Harbor while listening to the melodic sounds of a piano. There will be a sit-down dinner served on the cruise consisting of dinner rolls, tossed salad with ranch dressing, New York strip steak cabernet, Italian baked tomato, carrots, chocolate mousse cake and wine. There will be a cash bar available for those wishing to purchase additional drinks. The boat will pick up and drop off passengers at the hotel.  
\$30.00

### Stragglers Buffet

Friday, July 21, 6:30 PM  
Harbor Terrace  
This buffet is especially designed for those of you who will not be leaving until Saturday and yet want one more opportunity to get together with your colleagues. The buffet will consist of tossed salad, carrot and onion salad, pasta salad, vegetable crudite, vegetable lasagna, coq au vin, braised brisket of beef with piquash sauce, lyonnaise potatoes, stir fried vegetables, assorted pastries, bread and rolls and coffee, tea or milk. A cash bar will be available for any additional drinks.  
\$28.00

## PROFESSIONAL SEMINARS

Tuesday, July 18/10:30 AM  
Professional Seminar 1

### FROM MANUSCRIPT TO BOUND BOOK — BECOMING A PUBLISHED AUTHOR

You've made the decision to write that book you've been thinking about for years. How do you find the publisher who will do the best job for you? What are your rights and responsibilities as an author? What is the production process all about? How will your book be marketed?

These and other questions will be answered by publishers' representatives who have worked closely with mathematicians for many years. You will be given suggestions that will make the publication of your book an enjoyable and exciting experience.

*Chair:* Vickie Kearn  
SIAM, Philadelphia

#### **Selecting a Publisher**

Klaus Peters  
Academic Press, Inc., Cambridge

#### **Understanding the Contract**

(to be presented by chair)  
SIAM, Philadelphia

#### **The Review Process**

Edwin Beschler  
Birkhauser Boston, Inc., Boston

#### **Promotion and Marketing**

Rudiger Gebauer  
Springer-Verlag New York Inc., New York

#### **The Production Process**

Maria C. Taylor  
John Wiley & Sons, Inc., New York

Tuesday, July 18/3:15 PM  
Professional Seminar 2

### WRITING, SPEAKING, COMMUNICATING TO GET ACCEPTANCE — ARE WE DOING A GOOD JOB?

Most applied mathematicians want their work recognized and used. Presenting that work effectively is essential to their success. While doing the "right" research and obtaining important results in paramount, it is almost as important to present the right material to the targeted audience in a style that is clear and easily understood.

Most mathematical presentations conform to a traditional style that has been adequate in a world where support for research and other mathematical work was readily obtained. Little attention has been given to presentations that win support. But, there is increasing competition for support and a proliferation of proposals, conferences, and publications where good work can be buried.

Presentations to win support are becoming an increasingly important component of the research effort, even more so for the "industrial mathematician" who must interact with engineers, scientists, and management. The speakers will examine some of the shortcomings in mathematical communications, and suggest some ways to improve them.

*Chair:* Donald E. Miller  
Saint Mary's College, Notre Dame

#### **Industry/Academe Communications — Needs and Opportunities**

Edward F. Moyland  
Ford Motor Co., Dearborn

#### **Plain Writing — What's Needed and Why**

I. Edward Block  
SIAM, Philadelphia

#### **Visual Aids — A Catalyst for Effective Presentations**

Robert Nicholson  
Boeing Computer Services, Seattle

#### **It's Not an Art, But a Problem of Attitude & Training**

(to be presented by Chair)

Thursday, July 20/10:30 AM  
Professional Seminar 3

### SUCCESS IN INDUSTRY — WHAT DOES IT TAKE?

What is "industrial mathematics?" For many, it is a way of life, not a branch of mathematics. Success in an industrial environment depends in part on having a strong mathematical foundation built with materials from an appropriate curriculum.

Just as important, however, are the right attitudes, good communication skills, a willingness to listen, and a healthy curiosity. Mathematical life in industry involves working with people in other fields and capacities — technical workers, managers and planners, sales people — and learning about a wide variety of products and processes.

The speakers will present their views of mathematical careers in industry — the various aspects of the industrial environment, the mathematical preparation needed for mathematical work in industry, and some guidelines for success.

*Chair:* Peter E. Castro, Eastman Kodak Company and Avner Friedman, Institute for Mathematics and Its Applications

#### **The Various Mathematical Environments in Industry — Problem Solving, Research, Product Design, Strategic Planning**

Lynn O. Wilson  
AT&T Bell Laboratories, Murray Hill

#### **Satisfying the Customer — The Need to Solve the Right Problem**

Norman D. Winarsky  
David Sarnoff Research Center, Princeton

#### **Selling Yourself — Proposals, Presentations, Results**

James L. Phillips  
Boeing Computer Services, Seattle

#### **Foundations for Success — The Right Curriculum, The Right Attitude**

Peter E. Castro  
Eastman Kodak Co., Rochester

1. **Numerical Optimization**  
(Sponsored by the SIAM Activity Group on Optimization)  
Philip E. Gill  
*University of California, San Diego*
2. **Programming Environments for Parallel Computing**  
(Sponsored by the SIAM Activity Group on Supercomputing)  
Jack J. Dongarra  
*Argonne National Laboratory*
3. **Moving Grid Finite Element Methods**  
Andy Wathen,  
*University of Bristol, United Kingdom, and Stanford University;* and  
Keith Miller, *University of California, Berkeley*
4. **Iterative Methods for Systems of Differential Equations**  
Olavi Nevanlinna  
*Helsinki University of Technology, Finland*
5. **Developments and Applications of New Ideas in Dynamical Systems: Progress in Recent Years—Part 1 of 2**  
(Sponsored by the SIAM Activity Group on Dynamical Systems)  
Henry Abarbanel  
*Scripps Institution of Oceanography and University of California, San Diego*
6. **Combinatorial Algorithms and Software Design**  
S. Gill Williamson  
*University of California, San Diego*
7. **Iterative Methods for Solving Linear Systems on Parallel Machines**  
Roland Freund  
*RIACS-NASA Ames Research Center*
8. **Structured Problems in Numerical Linear Algebra**  
William B. Gragg  
*Naval Postgraduate School*
9. **Nonlinear Problems in Partial Differential Equations**  
Hans Mittelmann  
*Arizona State University*
10. **Singular Perturbation Theory**  
Donald R. Smith  
*University of California, San Diego*
11. **Influence of Architecture Upon Linear Algebra Algorithms**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
Robert C. Ward  
*Oak Ridge National Laboratory*
12. **Large-Scale Optimization**  
(Sponsored by the SIAM Activity Group on Optimization)  
Paul T. Boggs  
*National Institute of Standards and Technology;* and  
Robert B. Schnabel  
*University of Colorado, Boulder*
13. **Algorithms for Simulation of VLSI Devices and Circuits**  
William M. Coughran, Jr.  
*AT&T Bell Laboratories*
14. **Interpolation of Two-Dimensional Signal from Nonuniform Samples**  
Farokh Marvasti  
*Illinois Institute of Technology*
15. **Semidiscretizations of PDEs Using Adaptive Method of Lines and Its Effect on the ODE Solver**  
Kris Stewart, *San Diego State University*
16. **Mathematical Aspects of Neural Computing**  
George Cybenko  
*University of Illinois, Urbana*
17. **Optimal Preconditioning**  
Thomas A. Manteuffel  
*Los Alamos National Laboratory*
18. **Combinatorial Optimization**  
(Sponsored by the SIAM Activity Group on Discrete Mathematics)  
T. C. Hu and C. H. Papadimitriou  
*University of California, San Diego*
19. **Nonlinear Problems in Mathematical Combustion Theory**  
Stephen B. Margolis  
*Sandia National Laboratories, Livermore, CA*  
Jose Vega  
*Universidad Politecnica de Madrid, Spain;* and  
Bernard J. Matkowsky  
*Northwestern University*
20. **Numerical Linear Algebra in Control and Signal Processing**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
Biswa Nath Datta  
*Northern Illinois University*
21. **Modeling the Epidemiology of Aids**  
Herbert W. Hethcote  
*University of Iowa*
22. **Linear Algebra in Control and Systems Theory—Part 1 of 2**  
(Sponsored by the SIAM Activity Group on Control and Systems Theory)  
Alan J. Laub  
*University of California, Santa Barbara;* and  
Paul Van Dooren, *Philips Research Laboratory, Brussels, Belgium*
23. **Multilevel Adaptive Methods**  
Steve McCormick  
*University of Colorado, Denver*
24. **Recent Developments in Numerical Methods for Discontinuous Solutions to Hyperbolic Problems**  
Edward Harabetian  
*University of Michigan, Ann Arbor;* and  
M. Brio, *University of Arizona*
25. **Complexity of Data Structures**  
Michael L. Fredman  
*Bell Communications Research*
26. **Applications of Parallel Computers to Problems in Computational Fluid Dynamics**  
Ian A. Taylor, *Intel Scientific Computers*
27. **Signal Processing Algorithms**  
Jeffrey M. Speiser  
*Naval Ocean Systems Center, San Diego*
28. **Numerical Linear Algebra in Systems and Control Theory—Part 2 of 2**  
(Sponsored by the SIAM Activity Group on Control and Systems Theory)  
Alan J. Laub  
*University of California, Santa Barbara;* and  
Paul Van Dooren, *Philips Research Laboratory, Brussels, Belgium*
29. **Developments and Applications of New Ideas in Dynamical Systems: Progress in Recent Years—Part 2 of 2**  
(Sponsored by the SIAM Activity Group on Dynamical Systems)  
Celso Grebogi  
*University of Maryland, College Park;* and  
Bernard J. Matkowsky  
*Northwestern University*
30. **Scientific Programming Environments**  
William M. Coughran, Jr., and Eric Grosse  
*AT&T Bell Laboratories*
31. **Linear Algebra for Massively Parallel Processors**  
Danny C. Sorensen  
*Argonne National Laboratory*
32. **Control and Modeling of Nonlinear Systems**  
J. William Helton  
*University of California, San Diego*
33. **Pharmacokinetics**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
Pamela G. Coxson  
*Lawrence Berkeley Laboratory*
34. **Perturbation Methods for Strongly Nonlinear Oscillators**  
Richard Haberman  
*Southern Methodist University*
35. **Mathematical Contest in Modeling (MCM)—Modeling at the Undergraduate Level**  
Ben Fusaro, *Salisbury State University*
36. **Applications of Front Tracking**  
Alexandre J. Chorin  
*University of California, Berkeley;* and  
James G. Glimm  
*Courant Institute of Mathematical Sciences, New York University*
37. **Conditional Event Algebras and Conditional Probability Computations**  
I. R. Goodman  
*Naval Ocean Systems Center*
38. **Discrete Mathematical Structures in Reliability**  
(Sponsored by the SIAM Activity Group on Discrete Mathematics)  
Douglas B. Shier  
*College of William and Mary*
39. **Exactly Solvable Nonlinear Evolution Equations**  
Mark J. Ablowitz, *Clarkson University*
40. **Graphs as Measures of Network Vulnerability**  
(Sponsored by the SIAM Activity Group on Discrete Mathematics)  
Richard D. Ringeisen, *Clemson University*
41. **Domain Decomposition and Applications**  
(Sponsored by the SIAM Activity Group on Supercomputing)  
Wlodek Proskurowski  
*University of Southern California*
42. **Nonconforming and Non-nested Multigrid Methods**  
Ridgway Scott  
*Pennsylvania State University*
43. **Problems from Industry Brought to Math Clinics**  
Ellis Cumberbatch  
*The Claremont Graduate School*
44. **Matrices and Optimization**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
David Carlson  
*San Diego State University;* and  
Henry Wolkowicz  
*University of Waterloo, Canada*
45. **Numerical Methods in Plasma Physics**  
F. Joanne Helton  
*General Atomics, San Diego, CA*

# PROGRAM AT-A-GLANCE

## Saturday, July 15/PM

5:00 PM/Champagne Ballroom  
**Registration opens for Short Course**

9:00 PM/Champagne Ballroom  
**Registration closes for Short Course**

## Sunday, July 16/AM

8:00 AM/Champagne Ballroom  
**Registration opens for Short Course**

9:00 AM/Palomar  
**Lossless Arrays in Digital Filtering and Linear Prediction**  
Hanoch Lev-Ari  
Stanford University

10:30 AM/Mission Court South  
Coffee

11:00 AM/Palomar  
**Analysis and Synthesis of Parallel Processing Arrays**  
Sailesh K. Rao  
AT&T Bell Laboratories

## Sunday, July 16/PM

12:30 PM/Laguna  
Lunch

2:00 PM/Palomar  
**Structured Matrices and Efficient Algorithms for Linear Prediction**  
Hanoch Lev-Ari  
Stanford University

3:30 PM/Mission Court South  
Coffee

4:00 PM/Palomar  
**Numerical Properties of the Schur and Levinson Algorithms**  
James R. Bunch  
University of California, San Diego

5:00 PM/Champagne Ballroom  
**Registration opens for Meeting**

8:00 PM/Chablis Room  
**Welcoming Reception**

8:00 PM/Champagne Ballroom  
**Registration closes for Meeting**

## Monday, July 17/AM

7:30 AM/Champagne Ballroom  
**Registration Opens**

8:15 AM/Champagne Ballroom  
**Opening Remarks**

8:30 AM/Champagne Ballroom  
**Invited Presentations 1 and 2**  
Chair: Randolph E. Bank  
University of California, San Diego

8:30 AM  
**Parallel Algorithms for Eigenvalue Problems**  
Danny C. Sorensen  
Argonne National Laboratory

9:15 AM  
**The Geometry of Ill-Conditioning**  
James Demmel  
Courant Institute of Mathematical Sciences, New York University

10:00 AM/Exhibit Hall  
Coffee

### 10:30 AM/CONCURRENT SESSIONS

**Minisymposium 1/Champagne Ballroom**  
**Numerical Optimization**  
(Sponsored by the SIAM Activity Group on Optimization)  
Chair: Philip E. Gill  
University of California, San Diego

**Minisymposium 2/Chablis**  
**Programming Environments for Parallel Computing**  
(Sponsored by the SIAM Activity Group on Supercomputing)  
Chair: Jack J. Dongarra  
Argonne National Laboratory

**Minisymposium 3/Cuyamaca**  
**Moving Grid Finite Element Methods**  
Chair: Andrew Wathen  
University of Bristol, U.K.

**Minisymposium 4/Mission Court South**  
**Iterative Methods for Systems of Differential Equations**  
Chair: Olavi Nevanlinna  
Helsinki University of Technology, Espoo, Finland

**Minisymposium 5/Cabernet**  
**Developments and Applications of New Ideas in Dynamical Systems: Progress in Recent Years 1**  
(Sponsored by the SIAM Activity Group on Dynamical Systems)  
Chair: Henry Abarbanel  
Scripps Institution of Oceanography, University of California, San Diego

**Minisymposium 6/Rose**  
**Combinatorial Algorithms and Software Design**  
Chair: S. Gill Williamson  
University of California, San Diego

**Contributed Presentations 1/Laguna**  
**Preconditioning and Conjugate Gradients**  
Chair: Steve F. Ashby  
Lawrence Livermore National Laboratory

**Contributed Presentations 2/Chenin**  
**Computer Science 1**  
Chair: Keith Humenik  
University of Maryland, Baltimore

## Monday, July 17/PM

12:30 PM  
Lunch

2:00 PM/Champagne Ballroom  
**The James H. Wilkinson Prize in Numerical Analysis and Scientific Computing**  
Chair: Gene H. Golub  
Stanford University

**Schur and Generalized Schur Forms: Algorithms and Applications**  
Paul Van Dooren  
Philips Research Laboratory, Brussels

2:45 PM/Exhibit Hall  
Coffee

### 3:15 PM/CONCURRENT SESSIONS

**Minisymposium 7/Cuyamaca**  
**Iterative Methods for Solving Linear Systems on Parallel Machines**  
Chair: Roland Freund  
RIACS-NASA Ames Research Center

**Minisymposium 8/Laguna**  
**Structured Problems in Numerical Linear Algebra**  
Chair: William B. Gragg  
Naval Postgraduate School

**Minisymposium 9/Mission Court South**  
**Nonlinear Problems in Partial Differential Equations**  
Chair: Hans Mittelmann  
Arizona State University

**Minisymposium 10/Rose**  
**Singular Perturbation Theory**  
Chair: Donald R. Smith  
University of California, San Diego

**Contributed Presentations 3/Champagne Ballroom**  
**Parallel Numerical Linear Algebra 1**  
Chair: Robert Schreiber  
RIACS-NASA Ames Research Center

**Contributed Presentations 4/Chablis**  
**Fluid Mechanics**  
Chair: Sherwood Samn  
USAF School of Aerospace Medicine

**Contributed Presentations 5/Cabernet**  
**Systems and Control**  
Chair: Narayan C. Debnath  
University of Wisconsin, River Falls

**Contributed Presentations 6/Chenin**  
**Optimization Methodologies**  
Chair: Walter Murray  
Stanford University

4:00 PM/Gamay Riesling Room  
**ICEMAP Session (the Interagency Committee for Extramural Mathematics Programs)**

**Trends and Opportunities in Federal Funding for the Mathematical Sciences**  
Chair: Charles J. Holland  
Air Force Office of Scientific Research, Washington

6:15 PM/Harbor Terrace  
**SIAM Beer Party**

# PROGRAM AT-A-GLANCE

## Tuesday, July 18/AM

8:30 AM/Champagne Ballroom  
**Invited Presentations 3 and 4**  
Chair: James R. Bunch  
University of California, San Diego

8:30 AM  
**Linear Algebra Problems Arising in Signal Processing**  
Jeffrey M. Speiser  
Naval Ocean Systems Center, San Diego

9:15 AM  
**Displacement Structure of Matrices**  
Hanoch Lev-Ari  
Stanford University

10:00 AM/Exhibit Hall  
Coffee

### 10:30 AM/CONCURRENT SESSIONS

*Professional Seminar 1/Gamay Riesling Room*  
**From Manuscript to Bound Book — Becoming a Published Author**  
Chair: Vickie Kearn  
SIAM, Philadelphia

*Minisymposium 11/Champagne Ballroom*  
**Influence of Architecture Upon Linear Algebra Algorithms**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
Chair: Robert C. Ward  
Oak Ridge National Laboratory

*Minisymposium 12/Chablis*  
**Large-Scale Optimization**  
(Sponsored by the SIAM Activity Group on Optimization)  
Chair: Paul T. Boggs, National Institute of Standards and Technology; and Robert B. Schnabel, University of Colorado, Boulder

*Minisymposium 13/Mission Court South*  
**Algorithms for Simulation of VLSI Devices and Circuits**  
Chair: William M. Coughran, Jr.  
AT & T Bell Laboratories

*Minisymposium 14/Cabernet*  
**Interpolation of Two-Dimensional Signals from Nonlinear Samples**  
Chair: Farokh A. Marvasti  
Illinois Institute of Technology

*Minisymposium 15/Rose*  
**Semidiscretizations of PDE's Using Adaptive Methods of Lines and It's Effect on the ODE Solver**  
Chair: Kris W. Stewart  
San Diego State University

*Minisymposium 16/Chenin*  
**Mathematical Aspects of Neural Computing**  
Chair: George Cybenko  
University of Illinois, Urbana

*Contributed Presentations 7/Cuyamaca*  
**Computational Fluid Dynamics 1**  
Chair: Joseph F. McGrath  
KMS Fusion, Inc., Ann Arbor

*Contributed Presentations 8/Laguna*  
**Numerical Linear Algebra 1**  
Chair: Ake Björck  
Linköping University, Sweden

## Tuesday, July 18/PM

12:30 PM  
Lunch

2:00 PM/Champagne Ballroom  
**The Theodore von Karman Prize**  
Chair: Marshall P. Tulin  
University of California, Santa Barbara

**Computational Models in Fusion Research**  
Paul R. Garabedian  
Courant Institute of Mathematical Sciences, New York University

2:45 PM/Exhibit Hall  
Coffee

### 3:15 PM/CONCURRENT SESSIONS

*Professional Seminar 2/Gamay Riesling Room*  
**Writing, Speaking, Communicating to Get Acceptance — Are We Doing A Good Job?**  
Chair: Donald E. Miller  
Saint Mary's College, Notre Dame

*Minisymposium 17/Cuyamaca*  
**Optimal Preconditioning**  
Chair: Thomas A. Manteuffel  
Los Alamos National Laboratory

*Minisymposium 18/Mission Court South*  
**Combinatorial Optimization**  
(Sponsored by the SIAM Activity Group on Discrete Mathematics)  
Chair: T. C. Hu and C. H. Papadimitriou  
University of California, San Diego

*Minisymposium 19/Cabernet*  
**Nonlinear Problems in Mathematical Combustion Theory**  
Chair: Stephen B. Margolis  
Sandia National Laboratories

*Minisymposium 20/Rose*  
**Numerical Linear Algebra in Control and Signal Processing**  
(Sponsored by the SIAM Activity Group on Linear Algebra)  
Chair: Biswa Nath Datta  
Northern Illinois University

*Contributed Presentations 9/Champagne Ballroom*  
**Computational Fluid Dynamics 2**  
Chair: David Canright  
Naval Postgraduate School

*Contributed Presentations 10/Chablis*  
**PDE's 1**  
Chair: David H. Carlson  
San Diego State University

*Contributed Presentations 11/Laguna*  
**Signal Processing**  
Chair: Gilbert Strang  
Massachusetts Institute of Technology

*Contributed Presentations 12/Chenin*  
**Statistics and Probability**  
Chair: John A. Morrison  
AT&T Bell Laboratories, Murray Hill

## Wednesday, July 19/AM

8:30 AM/Champagne Ballroom  
**Invited Presentations 5 and 6**  
Chair: Philip E. Gill  
University of California, San Diego

8:30 AM  
**Why Geophysical Inverse Problems Are Really Optimization Problems**  
Robert L. Parker  
University of California, San Diego

9:15 AM  
**Solitary Waves in Fluid Mechanics**  
Jerry L. Bona  
Pennsylvania State University

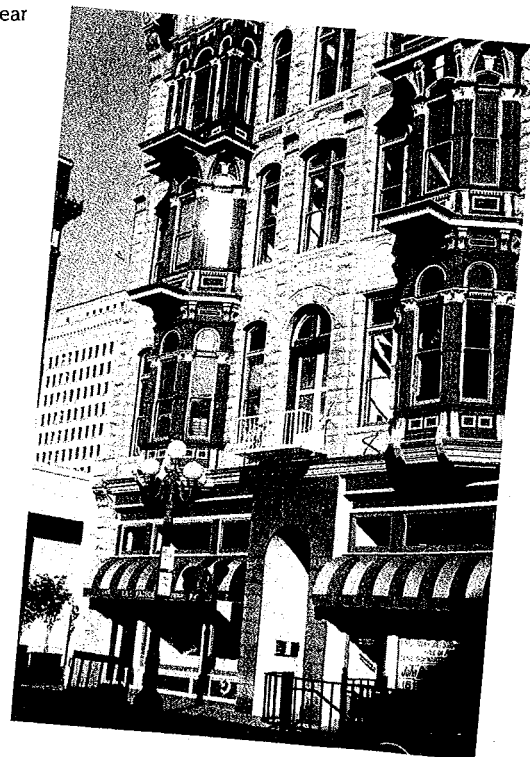
10:00 AM/Exhibit Hall  
Coffee

10:30 AM/Champagne Ballroom  
**The John von Neumann Lecture**  
Chair: Ivar Stakgold  
University of Delaware, Newark

**On the Foundations of Numerical Computation**  
Stephen Smale  
University of California, Berkeley

11:30 AM/Champagne Ballroom  
**Special Session on Math Education for Industry**

**Mathematical Training for Industrial Careers — What's Needed**  
John B. Walsh  
Boeing Military Airplane, Wichita



# PROGRAM AT-A-GLANCE

## Wednesday, July, 19/PM

12:30 PM  
Lunch

2:00 PM/Champagne Ballroom

### Special Lecture

Chair: Hirsh Cohen

IBM-T.J. Watson Research Center

### The AIDS Epidemic, 1989

James W. Curran, M.D., M.P.H.

Center for Infectious Diseases, Center for Disease Control, Atlanta

2:45 PM/Exhibit Hall

Coffee

### 3:15 PM/CONCURRENT SESSIONS

#### Special Session on Math Reform/Gamay

Riesling Room

#### The National Game Plan for Math

#### Education—What's Going On and How It Will Affect You

Chair: Marcia P. Sward

Mathematical Sciences Education Board

National Research Council

#### Minisymposium 21/Champagne Ballroom

#### Modeling the Epidemiology of AIDS

Chair: Herbert W. Hethcote

University of Iowa

#### Minisymposium 22/Chablis

#### Linear Algebra in Control and Systems

#### Theory I

(Sponsored by the SIAM Activity Group on Control and Systems Theory)

Chair: Alan J. Laub, University of California, Santa Barbara; and Paul Van Dooren, Philips Research Laboratory, Brussels

#### Minisymposium 23/Cuyamaca

#### Multilevel Adaptive Methods

Chair: Steve McCormick

University of Colorado, Denver

#### Minisymposium 24/Cabernet

#### Recent Developments in Numerical Methods for Discontinuous Solutions to Hyperbolic Problems

Chair: Edward Harabetian, University of Michigan, Ann Arbor; and M. Brío, University of Arizona, Tucson

#### Minisymposium 25/Rose

#### Complexity of Data Structures

Chair: Michael L. Fredman

Bell Communications Research

#### Contributed Presentations 13/Laguna

#### Parallel PDE's

Chair: William D. Gropp

Yale University

#### Contributed Presentations 14/Mission Court South

#### Computational Fluid Dynamics 3

Chair: Calvin J. Ribbens

Virginia Polytechnic Institute and State University

#### Contributed Presentations 15/Chenin

#### Discrete Mathematics

Chair: Narayan C. Debnath

University of Wisconsin, River Falls

6:30 PM/Hotel Lobby

Leave for Harbor Dinner Cruise

## Thursday, July 20/AM

8:30 AM/Champagne Ballroom

### Invited Presentations 7 and 8

Chair: Gene H. Golub

Stanford University

8:30 AM

### Domain Decomposition Methods for Partial Differential Equations

Tony F. Chan

University of California, Los Angeles

9:15 AM

### Iterative Methods for Nonsymmetric Linear Systems

Thomas A. Manteuffel

University of Colorado, Denver and Los Alamos

National Laboratory

10:00 AM/Exhibit Hall

Coffee

### 10:30 AM/CONCURRENT SESSIONS

#### Professional Seminar 3/Gamay Riesling Room

#### Success in Industry—What Does It Take?

Chair: Peter E. Castro, Eastman Kodak

Company; and Avner Friedman, Institute for

Mathematics and Its Applications

#### Minisymposium 26/Champagne Ballroom

#### Applications of Parallel Computers to

#### Problems in Computational Fluid Dynamics

Chair: Ian A. Taylor

Intel Scientific Computers

#### Minisymposium 27/Chablis

#### Signal Processing Algorithms

Chair: Jeffrey M. Speiser

Naval Ocean Systems Center, San Diego

#### Minisymposium 28/Cuyamaca

#### Numerical Linear Algebra in Systems and Control Theory 2

(Sponsored by the SIAM Activity Group on Control and Systems Theory)

Chair: Alan J. Laub, University of California, Santa Barbara; and Paul Van Dooren, Philips Research Laboratory, Brussels

#### Minisymposium 29/Laguna Room

#### Developments and Applications of New Ideas in Dynamical Systems: Progress in Recent Years 2

(Sponsored by the SIAM Activity Group on Dynamical Systems)

Chair: Celso Grebogi, University of Maryland, College Park; and Bernard J. Matkowsky, Northwestern University

#### Minisymposium 30/Cabernet

#### Scientific Programming Environments

Chair: William M. Coughran Jr., and Eric Grosse

AT&T Bell Laboratories

#### Contributed Presentations 16/Mission Court South

#### ODE's I

Chair: Kris W. Stewart

San Diego State University

#### Contributed Presentations 17/Chenin

#### O.R./Economics

Chair: Chin W. Yang

Clarion University of Pennsylvania

## Thursday, July 20/PM

12:30 PM

Lunch

2:00 PM/Champagne Ballroom

### The Retiring President's Address

### Limits of Massive Parallelism in Differential Equations

C. William Gear

University of Illinois, Urbana

2:45 PM/Champagne Ballroom

### MCM Prize Presentations

Chair: James W. Daniel

University of Texas, Austin

3:00 PM/Champagne Ballroom

### 1989 SIAM Business Meeting

3:30 PM/Exhibit Hall

Coffee

### 3:45 PM/CONCURRENT SESSIONS

#### Minisymposium 31/Champagne Ballroom

#### Linear Algebra for Massively Parallel Processors

Chair: Danny C. Sorensen

Argonne National Laboratory

#### Minisymposium 32/Laguna

#### Control and Modeling of Nonlinear Systems

Chair: J. William Helton

University of California, San Diego

#### Minisymposium 33/Mission Court South

#### Pharmacokinetics

(Sponsored by the SIAM Activity Group on Linear Algebra)

Chair: Pamela G. Coxson

Lawrence Berkeley Laboratory

#### Minisymposium 34/Cabernet

#### Perturbation Methods for Strongly Nonlinear Oscillators

Chair: Richard Haberman

Southern Methodist University

#### Minisymposium 35/Rose

#### Mathematical Contest in Modeling (MCM)—Modeling at the Undergraduate Level

Chair: Ben Fusaro

Salisbury State University

#### Contributed Presentations 18/Chablis

#### Optimal Control

Chair: Jose E. Castillo

San Diego State University

#### Contributed Presentations 19/Cuyamaca

#### Dynamical Systems/Mechanics

Chair: Donald R. Smith

University of California, San Diego

#### Contributed Presentations 20/Chenin

#### Numerical Analysis

Chair: Jean-Paul Berrut

Universite de Fribourg, Switzerland

#### Poster Session 1/Exhibit Hall

# PROGRAM AT-A-GLANCE

## Friday, July 21/AM

8:30 AM/Champagne Ballroom  
**Invited Presentations 9 and 10**  
 Chair: Herbert B. Keller  
 California Institute of Technology

8:30 AM  
**Stability of Vortex Patches**  
 Philip. G. Saffman  
 California Institute of Technology

9:15 AM  
**Knotted Vortex Filaments**  
 James P. Keener  
 University of Utah, Salt Lake City

10:00 AM/Exhibit Hall  
 Coffee

### 10:30 AM/CONCURRENT SESSIONS

**Minisymposium 36/Champagne Ballroom**  
**Applications of Front Tracking**  
 Chair: Alexandre J. Chorin, University of California, Berkeley; and James G. Glimm, Institute of Mathematical Sciences, New York University

**Minisymposium 37/Cuyamaca**  
**Conditional Event Algebras and Conditional Probability Computations**  
 Chair: I.R. Goodman  
 Naval Ocean Systems Center, San Diego

**Minisymposium 38/Mission Court South**  
**Discrete Mathematical Structures in Reliability**  
 (Sponsored by the SIAM Activity Group on Discrete Mathematics)  
 Chair: Douglas R. Shier  
 College of William and Mary

**Minisymposium 39/Cabernet**  
**Exactly Solvable Nonlinear Evolution Equations**  
 Chair: Mark J. Ablowitz  
 Clarkson University

**Minisymposium 40/Rose**  
**Graphs as Measures of Network Vulnerability**  
 (Sponsored by the SIAM Activity Group on Discrete Mathematics)  
 Chair: Richard D. Ringeisen  
 Clemson University

**Contributed Presentations 21/Chablis**  
**Numerical Linear Algebra 2**  
 Chair: Lloyd N. Trefethen  
 Massachusetts Institute of Technology

**Contributed Presentations 22/Laguna**  
**ODE's 2**  
 Chair: Kris W. Stewart  
 San Diego State University

**Contributed Presentations 23/Chenin**  
**Computer Science 2**  
 Chair: Rod Fatoohi  
 NASA Ames Research Center

## Friday, July 21/PM

12:30 PM  
 Lunch

### 2:00 PM/CONCURRENT SESSIONS

**Minisymposium 41/Cuyamaca**  
**Domain Decomposition and Applications**  
 (Sponsored by the SIAM Activity Group on Supercomputing)  
 Chair: Wlodek Proskurowski  
 University of Southern California

**Minisymposium 42/Laguna**  
**Nonconforming and Non-Nested Multigrid Methods**  
 Chair: L. Ridgway Scott  
 Pennsylvania State University

**Minisymposium 43/Mission Court South**  
**Problems from Industry Brought to Math Clinics**  
 Chair: Ellis Cumberbatch  
 Claremont Graduate School

**Minisymposium 44/Cabernet**  
**Matrices and Optimization**  
 (Sponsored by the SIAM Activity Group on Linear Algebra)  
 Chair: David H. Carlson, San Diego State University; and Henry Wolkowicz, University of Waterloo, Canada

**Minisymposium 45/Chenin**  
**Numerical Methods in Plasma Physics**  
 Chair: F. Joanne Helton  
 General Atomics, Inc., San Diego

**Contributed Presentations 24/Champagne Ballroom**  
**Parallel Numerical Linear Algebra 2**  
 Chair: Jean-Paul Berrut  
 Universite de Fribourg, Switzerland

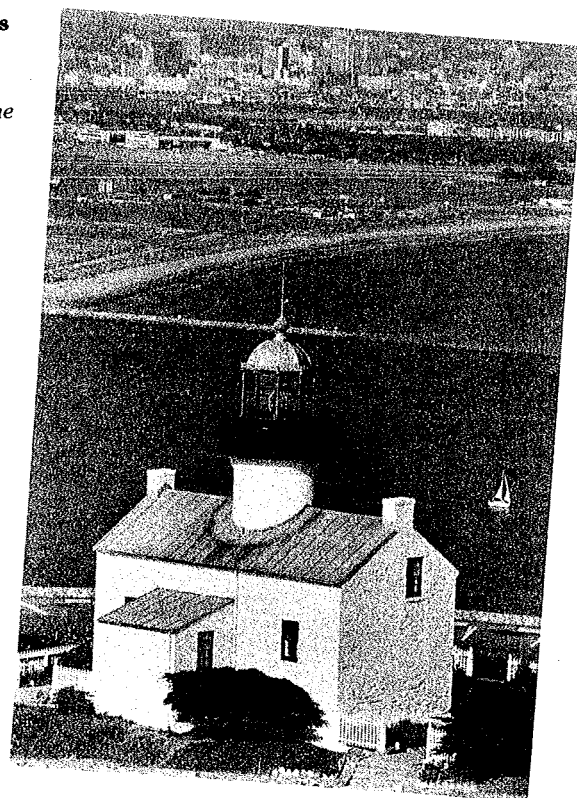
**Contributed Presentations 25/Chablis**  
**PDE's 2**  
 Chair: Gregory A. Kriegsmann  
 Northwestern University

**Contributed Presentations 26/Rose**  
**Analysis**  
 Chair: David J. Muraki  
 Northwestern University

**Poster Session 2/Exhibit Hall**

5:00 PM/Meeting Adjourns

6:30 PM/Harbor Terrace  
 Stragglers Buffet



## MINISYMPOSIA

Monday, July 17/10:30 AM

Minisymposium 1/Champagne Ballroom

### NUMERICAL OPTIMIZATION

(Sponsored by the SIAM Activity Group on Optimization)

The first widespread use of numerical optimization arose in meeting operational needs during World War II. Since then, dramatic improvements in both advanced optimization techniques and high-performance computers have resulted in the successful application of numerical optimization to a wide variety of areas ranging from engineering design to financial planning. One aspect of the success of numerical optimization has been the ability to solve ever-larger problems with ever-increasing speed. This minisymposium will highlight some recent developments in optimization that promise to continue this advance on the latest generation of high-performance computers. Two featured areas are barrier-function methods, which have been the subject of renewed interest since the publication of Karmarkar's seminal paper in 1984, and methods designed for machines with vector and parallel architectures.

Organizer: Philip E. Gill

University of California, San Diego

### Linear Programming Techniques for Vector Computers

Samuel K. Eldersveld, Stanford University

### Preconditioners for the Solution of Very Large Unconstrained Optimization Problems

Jorge Nocedal, Northwestern University

### Feasibility Issues in an Interior Point Method for Linear Programming

Irvin Lustig, Princeton University

### A Dual Barrier Method for Linear Programming Using LU Preconditioning

Michael A. Saund, Stanford University

Monday, July 17/10:30 AM

Minisymposium 2/Chablis Room

### PROGRAMMING ENVIRONMENTS FOR PARALLEL COMPUTING

(Sponsored by the SIAM Activity Group on Supercomputing)

For most computational problems, the design and implementation of an efficient parallel solution is a formidable intellectual challenge. Since parallel computation is still in its infancy, we often do not understand what algorithms to use, much less how to implement them efficiently on specific parallel machines. With existing technology, the construction of a parallel program is a laborious, largely manual enterprise that forces the programmer to assume responsibility for determining a suitable mathematical algorithm and translating it into an intricately coordinated set of instructions tuned to a particular parallel machine.

Efficient parallel programs are much more difficult to write than efficient sequential programs, because the behavior of parallel programs is non-deterministic. They are also much less portable,

because the structure of efficient parallel programs critically depends on specific architectural features of the underlying hardware (such as the structure of the memory hierarchy). To make effective use of parallel machines in scientific research, we must develop high-level languages and environments for producing efficient parallel solutions to scientific problems.

Organizer: Jack J. Dongarra

Argonne National Laboratory

### SCHEDULE: An Aid to Programming Explicitly Parallel Algorithms in Fortran

(To be presented by the Organizer)

### A Unified Approach to Parallel Programming

J. C. Browne, Muhammed Azam, and Steve Sobek, University of Texas, Austin

### The Poker Approach to Parallel Programming

Lawrence Snyder, University of Washington, Seattle

### Environments for Performance Evaluation

Allen D. Malony, University of Illinois, Urbana

Monday, July 17/10:30 AM

Minisymposium 3/Cuyamaca Room

### MOVING GRID FINITE ELEMENT METHODS

Many partial differential equation systems which arise as models of different physical processes admit solutions with sharp moving features. For time-dependent problems, regions of large gradients or high curvature may propagate and distort - it is generally these significant features of a solution that need to be modelled accurately in any numerical simulation. Fixed, preassigned grids are often inappropriate for such problems; an alternative approach is to use numerical methods based on continuously deforming grids.

This session concerns the development, analysis and application of finite element methods on moving grids for various types of evolutionary partial differential equations. The emphasis will be on problems in two space dimensions.

Organizers: Andy Wathen (Chair), University of Bristol, U.K., and Stanford University; and Keith Miller, University of California, Berkeley

### Implicit and Explicit Gradient Weighted Moving Finite Elements in Multidimensions

Keith Miller, University of California, Berkeley

### Adaptive H-, P-, and R-Refinement Finite Element Schemes for Parabolic Partial Differential Systems

Joseph E. Flaherty, and Yu Wang, Rensselaer Polytechnic Institute

### Moving Finite Elements and the Legendre Transformation

M. J. Baines, University of Reading, U. K.

### High Order Moving Grid Finite Element Methods

P. K. Jimack, University of Bristol, U. K.

Monday, July 17/10:30 AM

Minisymposium 4/Mission Court South

### ITERATIVE METHODS FOR SYSTEMS OF DIFFERENTIAL EQUATIONS

In the stimulation of large systems of differential equations (and differential-algebraic equations), iterative techniques appear naturally as solutions to communication bottlenecks in parallel computing. In the context of electrical networks iterative approaches have been studied intensively under the name waveform relaxation. In this minisymposium we collect and present recent results on various aspects of the convergence, implementation and application of iteration methods for initial value problems.

Organizer: Olavi Nevanlinna

Helsinki University of Technology, Espoo, Finland

### Accuracy Increase in Waveform Relaxation

Fen-Lien Juang, and C. William Gear, University of Illinois, Urbana-Champaign

### Dynamic Iteration Schemes for Differential-Algebraic Equations

Benedict J. Leimkuhler, and Olavi Nevanlinna, Helsinki University of Technology, Espoo, Finland

### Acceleration and Mesh Refinement in Picard-Lindelof Iteration

(To be presented by the Organizer)

### Waveform Relaxation Applied to Transient Device Simulation

Mark Reichelt, Jacob White, and Jonathan Allen, Massachusetts Institute of Technology

Monday, July 17/10:30 AM

Minisymposium 5/Cabernet Room

### DEVELOPMENTS AND APPLICATIONS OF NEW IDEAS IN DYNAMICAL SYSTEMS: PROGRESS IN RECENT YEARS - Part 1 of 2

(Sponsored by the SIAM Activity Group on Dynamical Systems)

Recent developments in nonlinear dynamics have brought familiar questions into new light. Subjects such as optics and signal processing are almost as old as scientific inquiry itself, but new views of each of them will be presented by Reggie Brown, Darryl Holm, and Jim Kadtke in their presentations in this minisymposium. Holm will show how developments in Hamiltonian dynamics bear on the understanding of nonlinear optics, and Brown and Kadtke will talk on aspects of signal processing in nonlinear systems with an emphasis on time series with broadband power spectra.

Organizer: Henry Abarbanel

Scripps Institution of Oceanography  
University of California, San Diego

### Applications of Hamiltonian Mechanics to Nonlinear Optics

Darryl D. Holm, Los Alamos National Laboratory

### Prediction and Estimation Theory on Strange Attractors

Reggie Brown, University of California, San Diego

### Calculating Dynamical System Invariants From Data

James D. Kadtke, University of California, San Diego

# MINISYMPOSIA

Monday, July 17/10:30 AM

Minisymposium 6/Rose Room

## COMBINATORIAL ALGORITHMS AND SOFTWARE DESIGN

This minisymposium focuses on combinatorial methods as used to enhance design, performance, and conceptual understanding of complex software systems.

Organizer: S. Gill Williamson  
University of California, San Diego

**String Differencing Algorithms with Applications to Versioning**  
Kiem-Phong Vo, AT&T Bell Laboratories

**Mathematical Aspects of Functional Programming**  
Emden R. Gansner, AT&T Bell Laboratories

**Graph Theory and Software Design**  
Hubert Halkin, University of California, San Diego

**Applications of Shortest Path Algorithms to Telecommunication Networking Problems**  
Paul A. Kaschube, Pacific Bell; and William J. Martin, University of Waterloo, Canada

Monday, July 17/3:15 PM

Minisymposium 7/Cuyamaca Room

## ITERATIVE METHODS FOR SOLVING LINEAR SYSTEMS ON PARALLEL MACHINES

The solution of systems of linear equations is one of the most frequently encountered tasks in numerical computations. Very often, such systems are large, but sparse and iterative methods such as the preconditioned conjugate gradient algorithm are used for their solution. With the event of parallel computers, there is a new challenge for the design of iterative methods since some of the most successful techniques for serial machines are, at least in part, inherently sequential and represent bottle-necks on parallel architectures. The speakers in this minisymposium will survey recent research on parallel iterative methods. Particular emphasis will be on parallel preconditioning techniques for conjugate gradient type methods.

Organizer: Roland Freund  
RIACS-NASA Ames Research Center

**Parallel Block Methods for Sparse Linear Systems**  
Howard C. Elman, University of Maryland, College Park

**Parallelizing Preconditioned Conjugate Gradient Algorithms**  
Anne Greenbaum, Congming Li, and Han Zheng Chao, Courant Institute of Mathematical Sciences, New York University

**Parallel Elliptic Preconditioners**  
Tony F. Chan, University of California, Los Angeles; C.-C. Jay Kuo, University of Southern California, and University of California, Los Angeles; and Charles Tong, University of California, Los Angeles

**Parallel Preconditioning Techniques for General Sparse Linear Systems**  
Yousef Saad, RIACS-NASA Ames Research Center

**Polynomial Preconditioners for Hermitian and Certain Non-Hermitian Matrices**  
(To be presented by the Organizer)

Monday, July 17/3:15 PM

Minisymposium 8/Laguna Room

## STRUCTURED PROBLEMS IN NUMERICAL LINEAR ALGEBRA

Structure, perhaps as an extension of the notion of sparsity, is of basic importance in numerical linear algebra. Apart from obvious implications of increased computational efficiency, numerical algorithms, especially those of computing eigenvalues, should be "robust with respect to structure". This minisymposium addresses several aspects of structure. A theory of sparse matrix elimination has implications for parallel computation. The related areas of positive definite Toeplitz matrices and unitary Hessenberg matrices seem fundamental for signal processing. The quaternion eigenproblem is basic for larger classes of structured problems.

Organizer: William B. Gragg  
Naval Postgraduate School

**Structural Properties of Hierarchical Matrices**  
Daniel D. Warner, Clemson University

**Doubling Algorithms for Toeplitz Systems of Linear Equations**  
Gregory S. Ammar, Northern Illinois University

**Convergence of the QR Algorithm for Unitary Hessenberg Matrices**  
Tai-Lin Wang, National Chengchi University, Taipei, Taiwan

**A Divide and Conquer Method for the Unitary Eigenproblem with Application to Signal Processing**  
Lothar Reichel, Bergen Scientific Centre, Norway

**A Quaternion QR Algorithm**  
Angelika Bunse-Gerstner and Volker Mehrmann, Universitat Bielefeld, W. Germany; and Ralph Byers, University of Kansas, Lawrence

Monday, July 17/3:15 PM

Minisymposium 9/Mission Court South

## NONLINEAR PROBLEMS IN PARTIAL DIFFERENTIAL EQUATIONS

Many of the important but difficult problems from the applications are described by nonlinear parameter-dependent partial differential equations. This minisymposium deals with a small but significant selection of these problems. First, a finite element method is used for the computation of entropy solutions to the transonic full potential equation. With this approach physically correct solutions with sharp and correctly placed shocks are obtained. Next, a novel method is presented to compute two-dimensional manifolds in  $R^3$ . Specifically, capillary surfaces are determined with prescribed volume and for arbitrary physical parameters. The third talk addresses the computation of microstructure for certain crystals in cases where no minima for the bulk energy exists. Finally, Newton techniques are presented for a hierarchical finite element method applied to linear and nonlinear elliptic boundary value problems.

Organizer: Hans Mittelman  
Arizona State University

**On a Finite Element-Boundary Element Method for Transonic Potential Flow Around Profiles**  
H. Berger, G. Warnecke, and W. Wendland, University of Stuttgart, W. Germany

## The Computation of Parametrized Capillary Surfaces

(To be presented by the Organizer)

## The Computation of Microstructure for Crystals

Mitchell Luskin, and Charles Collins, University of Minnesota, Minneapolis

## Newton Techniques for Hierarchical Finite Element Computations

Peter Deuffhard, Konrad Zuse Center, W. Germany

Monday, July 17/3:15 PM

Minisymposium 10/Rose Room

## SINGULAR PERTURBATION THEORY

Techniques associated with singular perturbation theory for differential and integral equations are proving useful in analytical and numerical studies in areas of science and technology where large gradients occur, including areas in solid and fluid dynamics, optimal control theory, transistor and semiconductor physics, population dynamics, chemical and biokinetic reactor theory, physical problems with multiple stable states, problems with internal layers and interfaces, and the numerical solution of stiff problems. The minisymposium presents recent development on computational and analytical aspects of the subject relating to boundary value problems.

Organizer: Donald R. Smith  
University of California, San Diego

**On the Coupling of Boundary Element and Finite Methods for a Class of Exterior Singular Perturbation Problems**  
George C. Hsiao, University of Delaware

**Numerical Experiments in Solving Singularly-Perturbed Boundary Value Problems**  
Warren E. Ferguson, Jr., Southern Methodist University

**The Dirichlet Problem for a Quasilinear Singularly Perturbed Second Order System**  
John S. Jeffries, Rose-Hulman Institute of Technology; and Donald R. Smith, University of California, San Diego

**Singularly Perturbed Dirichlet Boundary Value Problems**  
Stephen John Kirschvink, San Diego State University

**Uniqueness and Nonuniqueness for Singularly Perturbed Boundary Value Problems**  
Walter Kelley, University of Oklahoma

Tuesday, July 18/10:30 AM

Minisymposium 11/Champagne Ballroom

## INFLUENCE OF ARCHITECTURE UPON LINEAR ALGEBRA ALGORITHMS

(Sponsored by the SIAM Activity Group on Linear Algebra)

Architectures have a tremendous effect upon algorithms when one is interested in high performance (i.e., "squeezing out the last Mflop") from parallel and vector computers. The speakers in this minisymposium will discuss how certain classes of parallel computers influence the selection and implementation of linear algebra algorithms. Data mapping and locality, load balancing, communication complexity, vector processors and registers, cache, granularity and block vs. vector partitioning of the matrix are some of the issues that will be discussed. The classes and speakers are: The LAPACK Linear Algebra Library, James Demmel (NYU); Hypercubes, Charles Romine (ORNL); Hierarchical Memory Systems, Ahmed Sameh (CSR, University of Illinois); and Systolic Arrays, Anthony deGroot (LLNL).

Organizer: Robert C. Ward  
Oak Ridge National Laboratory

## Algorithms and Performance Evaluation in the LAPACK Linear Algebra Library

James Demmel, Courant Institute of Mathematical Sciences, New York University

## Linear Algebra Algorithms for Hypercubes

Charles Holland Romine, Oak Ridge National Laboratory

## Linear Algebra Algorithms for Hierarchical Memory Systems

K. Gallivan, W. Jalby and Ahmed Sameh, CSR, University of Illinois, Urbana

## Linear Algebra for Systolic Arrays

Anthony J. deGroot, and Sydney R. Parker, Lawrence Livermore National Laboratory

Tuesday, July 18/10:30 AM

Minisymposium 12/Chablis Room

## LARGE-SCALE OPTIMIZATION

(Sponsored by the SIAM Activity Group on Optimization)

Significant recent progress in algorithms for large-scale optimization is allowing the solution of larger and more complex models. This minisymposium consists of four talks on important topics of current research. As a set, they provide an overview of the breadth and progress of research in this area. The talks consider bound constrained quadratic programming problems that are of interest in their own right as well as for their use as subproblems in nonlinear problems; block-bordered nonlinear systems of equations that arise in many areas including VLSI design; interior point methods for convex and nonconvex quadratic knapsack problems; and

parallel asynchronous SOR methods for very large linear complementarity and linear programming problems.

Organizers: Paul T. Boggs, National Institute of Standards and Technology; and Robert B. Schnabel, University of Colorado, Boulder

## Algorithms for the Solution of Large-Scale Bound Constrained Quadratic Programming Problems

Jorge Moré, Argonne National Laboratory

## Parallel and Sequential Methods for Solving Block-Bordered Systems of Nonlinear Equations

Robert B. Schnabel, University of Colorado, Boulder

## Algorithms for the Solution of Quadratic Knapsack Problems

P. M. Pardalos, Pennsylvania State University

## Parallel Solution of Very Large Linear Complementarity Problems and Linear Programs by Asynchronous Methods

Renato De Leone, University of Wisconsin, Madison

Tuesday, July 18/10:30 AM

Minisymposium 13/Mission Court South

## ALGORITHMS FOR SIMULATION OF VLSI DEVICES AND CIRCUITS

Algorithms for two-dimensional modeling of semiconductor devices based on the drift-diffusion model have matured greatly in the last decade. However, algorithms for alternative models or for three-dimensional domains are currently under development. In addition, large scale circuit simulation with limited accuracy requirements is still of interest to designers. In this minisymposium, recent progress in algorithms for device and circuit simulation will be described.

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

## Coping with Large Convective Terms in Semiconductor Device Simulation

(To be presented by the Organizer)

## Jacobian Free Newton Acceleration of Algorithms for Quantum Devices

Thomas Kerkhoven, University of Illinois, Urbana

## Algorithms for Three-Dimensional Device Simulation

R. K. Smith, AT&T Bell Laboratories

## Operator-Based Methods for Circuit Simulation

Donald J. Rose, Duke University

Tuesday, July 18/10:30 AM

Minisymposium 14/Cabernet Room

## INTERPOLATION OF TWO-DIMENSIONAL SIGNAL FROM NONUNIFORM SAMPLES

A survey of zero-crossings and nonuniform sampling of signals and systems was presented in a previous minisymposium. Here, we present various interpolation techniques developed recently for 2-D signals. The interpolation methods consist of spiral sampling, Lagrange interpolation in

polar coordinates, fast FFT algorithms for nonuniform samples, etc. The applications are in imaging tomography and radar imaging.

Organizer: Farokh Marvasti  
Illinois Institute of Technology

## Interpolation from Samples on a Linear Spiral Scan

Eitan Yudilevich, Karmiel, Israel; and Henry Stark, Illinois Institute of Technology

## Sampling Consideration in Direct Fourier Reconstruction in Fan-Beam Tomography

Hui Peng, IBM Corporation; and Henry Stark, Illinois Institute of Technology

## Lagrange Interpolation of 2-D Signals

(To be presented by the Organizer)

## Nonuniform Sampling of Radiation from Antennas

Yahya Ramat Samii, Jet Propulsion Laboratory; and R. L. Cheung, California Institute of Technology

Tuesday, July 18/10:30 AM

Minisymposium 15/Rose Room

## SEMIDISCRETIZATIONS OF PDEs USING ADAPTIVE METHOD OF LINES AND ITS EFFECT ON THE ODE SOLVER

Moving-grid implementation of the method of lines is an effective technique to reduce a system of partial differential equations to a large system of ordinary differential equations. Using well-developed ODE integrators then provides a reliable solution, provided the semidiscretization is done in a manner appropriate for the original PDEs. Moving, adaptive techniques on uniform grids are often used. Finite volume approximations can be used to yield high order semidiscretizations on nonuniform grids. The ODE integrator must contend with discontinuities from dynamic rezones and use appropriate measures of local truncation error for both the solution and grid. Krylov projections can be used to enhance the applicability of implicit Runge-Kutta and BDF methods to these large, sparse systems.

Organizer: Kris Stewart  
San Diego State University

## Combining the Method of Lines, Stiff Integrators and Krylov Methods

Alan C. Hindmarsh, Lawrence Livermore National Laboratory

## Differential Algebraic Equation Formulation of the Method of Lines

Linda R. Petzold, Lawrence Livermore National Laboratory

## A Moving-Grid Method for One-Dimensional PDEs Based on the Method of Lines

J. G. Verwer, Centre for Mathematics and Computer Science Amsterdam, The Netherlands

## High Order Finite Volume Approximations of Differential Operators on Nonuniform Grids

James M. Hyman, Los Alamos National Laboratory

*Tuesday, July 18/10:30 AM*

*Minisymposium 16/Chen Room*

## MATHEMATICAL ASPECTS OF NEURAL COMPUTING

Artificial neural networks have recently received much publicity, but they remain poorly understood. This minisymposium focuses on the mathematical properties of neural computation. The talks address both capabilities and limitations, and comparisons with other techniques for learning and classification.

*Organizer:* George Cybenko  
University of Illinois, Urbana

## Neural Networks and Their Relationship to Other Classifiers

Herbert Gish, BBN System and Technologies Corporation

## Approximation Properties of Neural Networks

*(To be presented by the Organizer)*

## Predicting Instabilities with Neural Networks

Alan Lapedes, Los Alamos National Laboratory

## Complexity Issues in Learning from Random Examples

David Haussler, University of California; Santz Cruz

*Tuesday July 18/3:15 PM*

*Minisymposium 17/Cuyamaca Room*

## OPTIMAL PRECONDITIONINGS

Roughly speaking, an algorithm for solving a discrete approximation to a PDE is optimal if the work required grows linearly with the number of unknowns. Multigrid algorithms that possess this property have been devised for many applications. However, there are many problems, such as indefinite elliptic PDE's and elliptic PDE's with highly discontinuous coefficients, for which effective multigrid algorithms have not yet been devised. In this case, preconditioning techniques provide an important alternative.

A preconditioned iteration that yields a prescribed error reduction in a number of steps independent of the number of unknowns must be based upon equivalent operators. The concept of spectral equivalence, applicable to self-adjoint positive definite operators, has a long history and has been an important tool in domain decomposition. The theory of norm equivalence which deals with non-self-adjoint operators is relatively new. This minisymposium will discuss the theory of equivalence and its application constructing preconditionings. Given a fixed number of unknowns, one may alternatively seek the algorithm that yields a solution in the least work. Toward this end, preconditionings that minimize the condition of the preconditioned system will also be discussed.

*Organizer:* Thomas A. Manteuffel  
Los Alamos National Laboratory

## The Theory of Equivalent Operators

*(To be presented by the Organizer)*  
**On the Theory of Equivalent Operators and Application to the Numerical Solution of Uniformly Elliptic Partial Differential Equations**

Thomas A. Manteuffel, Los Alamos National Laboratory; and Seymour V. Parter, University of Wisconsin, Madison

## Effective Preconditioners for Block Systems

Richard E. Ewing, University of Wyoming, Laramie

## Preconditioning Techniques for Stokes Equations

James H. Bramble, Cornell University; and Joseph E. Pasciak, Brookhaven National Laboratory, Upton, NY

## Optimal Preconditioners of a Given Sparsity Pattern

Anne Greenbaum, Courant Institute of Mathematical Sciences, New York University; and Garry H. Rodrigue, University of California, Davis, and Lawrence Livermore National Laboratory

*Tuesday, July 18/3:15 PM*

*Minisymposium 18/Mission Court South*

## COMBINATORIAL OPTIMIZATION

*(Sponsored by the SIAM Activity Group on Discrete Mathematics)*

Combinatorial optimization studies optimization problems with finitely but astronomically many solutions, with the goal of developing algorithms that are substantially more efficient than the enumerative ones. It has been a very active field for the past thirty years. In the 1960's and 70's, most advances in combinatorial optimization were the result of the application of ideas from the Theories of Linear Programming and Computational Complexity. In this minisymposium we shall emphasize two of the more recent trends in the field: its applications to the design and programming of massively parallel computer systems, and the algorithmic solution of several important generalizations of classical problems in combinatorial optimization.

*Organizers:* T. C. Hu and C. H. Papadimitriou (Chair), University of California, San Diego

## Generalized Max-Flow, Min-Cut Problems in the Plane

Daniel Bienstock, Bell Communications Research

## Pebbling in Hypercubes

Fan R. K. Chung, Bell Communications Research

## On Generalized Flow Problems

Andrew Goldberg, Stanford University

## Folding of Regular Structures in VLSI

T. C. Hu, University of California, San Diego

## Approximation Algorithms for Constrained Parallel Machine Scheduling

David Shmoys, Massachusetts Institute of Technology

*Tuesday, July 18/3:15 PM*

*Minisymposium 19/Cabernet Room*

## NONLINEAR PROBLEMS IN MATHEMATICAL COMBUSTION THEORY

This minisymposium will present recent nonlinear analyses of several premixed combustion systems. The talks will describe various modes of burning in flame theory, combustion synthesis, solid and liquid propellants, and filtration combustion.

*Organizers:* Stephen B. Margolis (Chair), Sandia National Laboratories, Livermore, CA; Jose Vega, Universidad Politecnica de Madrid, Spain; and Bernard J. Matkowsky, Northwestern University

## Downward Flame Propagation in Vertical Channels: Interaction of Steady Nonaxisymmetric Modes and Spinning Propagation of Cellular Flames

Stephen B. Margolis, and Gregory I. Sivashinsky, Sandia National Laboratories, Livermore, CA

## Bifurcation Analysis of Condensed-Phase Surface Combustion

M. Garbey, Ecole Normale, Supérieure, Lyon, France; Hans G. Kaper, and Gary K. Leaf, Argonne National Laboratory; and Bernard J. Matkowsky, Northwestern University

## Hydrodynamic Stability of Solid and Liquid Propellant Combustion

John K. Bechtold, and Stephen B. Margolis, Sandia National Laboratories

## Modes of Burning in Filtration Combustion

M. R. Booty, Southern Methodist University; and Bernard J. Matkowsky, Northwestern University

## Cellular Burner Flames

D. O. Olagunju, University of Delaware, and Bernard J. Matkowsky, Northwestern University

## Global Stability of a Premixed Reaction Zone

A. Alvarez-Pereira and Jose M. Vega, Universidad Politecnica de Madrid, Spain

*Tuesday, July 18/3:15 PM*

*Minisymposium 20/Rose Room*

## NUMERICAL LINEAR ALGEBRA IN CONTROL AND SIGNAL PROCESSING

*(Sponsored by the SIAM Activity Group on Linear Algebra)*

Existing sophisticated techniques of numerical algebra have played a significant role in recent years in the development of numerically effective procedures for mathematical problems in control and signal processing. Numerical methods in these areas are, however, still in infancy and are lagging behind in respect to other applied areas.

The speakers in this session will discuss some of the "state-of-the-art" techniques of numerical linear algebra and show how they can be gainfully employed to numerically solve several important mathematical problems in control and signal processing.

*Organizer:* Biswa Nath Datta  
Northern Illinois University

## Modified Least Squares Computations

Robert J. Plemmons, North Carolina State University

## Numerical Considerations in Model Based Spectrum Estimation

Bhaskar D. Rao, University of California, San Diego

## Rational Modeling of Random Fields by Singular Value Decomposition

K. S. Arun and J. V. Krogmeier, University of Illinois, Urbana

## A Faster and Stable Downdating Algorithm

Ching-Tsuan Pan, Northern Illinois University

## An Application of Variational Methods and Nonlinear Least Squares in Image Processing

Bruce Barnes and Shankar Chatterjee, University of California, San Diego

Wednesday, July 19/3:15 PM

## Minisymposium 21/Champagne Ballroom MODELING THE EPIDEMIOLOGY OF AIDS

The impact of AIDS on the people and the health care systems in the United States and in the world is enormous and will increase in the future. Although mathematical models and methods have been used for sexually-transmitted and other diseases, AIDS is somewhat different so that new models must be developed. Some parameters in these new models characterize inter-and intra-risk group mixing, partner relationships and duration, and infectivity in the stages between HIV infection and AIDS. The presentations cover the formulations, analyses and applications of dynamic models of HIV transmission and the development of AIDS.

Organizer: Herbert W. Hethcote, University of Iowa

## A Dynamic Model of HIV Transmission and AIDS in San Francisco

(To be presented by the Organizer)

## Effects of Contact Patterns on HIV Transmission

Carl P. Simon, The University of Michigan, Ann Arbor

## Using Mathematical Models to Understand the AIDS Epidemic

Elizabeth Ann Stanley, James M. Hyman, and Stirling Auchincloss Colgate, Los Alamos National Laboratory; and Steven Thomas Seitz, University of Illinois, Champaign

## Theories of Aggregation and Mixing for Models of HIV Transmission

Carlos Castillo-Chavez, Cornell University

Wednesday, July 19/3:15 PM

## Minisymposium 22/Chablis Room LINEAR ALGEBRA IN CONTROL AND SYSTEMS THEORY - Part 1 of 2

(Sponsored by the SIAM Activity Group on Control and Systems Theory)

Linear algebra is playing a fundamental role in the advances being made in systems and control applications. While linear algebra has contributed to theoretical advances in these areas the most impact has been in the computational and implementational aspects where numerical linear algebraic algorithms have revolutionized the ways in which many problems are solved. A considerable number of novel techniques have been obtained which are both elegant and powerful. But many problems are still waiting for an adequate algorithm that is both fast and accurate and at the same time respects the structure of the problem.

Organizers: Alan J. Laub, University of California, Santa Barbara; and Paul Van Dooren (Chair), Philips Research Laboratory, Brussels, Belgium

## Transmission Zeros and Decentralized Output Feedback

R. B. Patel, Concordia University

## Computational Aspects of $H^\infty$ Control

D. J. N. Limebeer, Imperial College of Science and Technology, United Kingdom

## Estimating Distance to Uncontrollability Upper and Lower Bounds

Daniel Boley, University of Minnesota, Minneapolis, MN

## Computing the Transmission Zeros of a Generalized State Space System

Paul Van Dooren, Philips Research Laboratory, Brussels, Belgium

## (G)SVD Updating for Tracking Slowly Time-Varying Systems

Marc Moonen, ESAT Katholieke Universiteit Leuven, Belgium; Paul Van Dooren, Philips research Laboratory, Brussels, Belgium; and Joos Vanderwalle, ESAT Katholieke Universiteit Leuven, Belgium

Wednesday July 19/3:15 PM

## Minisymposium 23/Cuyamaca Room MULTILEVEL ADAPTIVE METHODS

Multilevel adaptive methods is a general term for multigrid-like methods that apply to adaptive solution of partial differential equations. This minisymposium will present several new developments in this field with special emphasis on advanced computation. Topics include parallel computation, computational fluid dynamics, and preconditioners.

Organizer: Steve McCormick, University of Colorado, Denver

## Multilevel Adaptive Methods in Parallel Computation

(To be presented by the Organizer)

## Adaptively Solving the Stokes Equations

Randolph E. Bank, Bruno D. Welfert, University of California, San Diego; and Harry Yserentant, Universitat Dortmund, W. Germany

## Adaptive Preconditioning for High Aspect Ratio Subdomains

Alan Craig, and Jan Mandel, University of Colorado, Denver

## Parallel Adaptive Methods

Marsha Berger, Courant Institute of Mathematical Sciences, New York University

## Multigrid Solution of 3D Anisotropic Elliptic Equations on Local Memory Parallel Computers

Ute Gartel, German National Research Center for Computer Science, W. Germany

Wednesday, July 19/3:15 PM

## Minisymposium 24/Cabernet Room RECENT DEVELOPMENTS IN NUMERICAL METHODS FOR DISCONTINUOUS SOLUTIONS TO HYPERBOLIC PROBLEMS

In recent years, there have been many developments in the analysis and design of efficient algorithms for approximating singular solutions of nonlinear partial differential equations, and for hyperbolic problems in particular. We mention the TVD and ENO

approaches for numerical shock capturing (Osher, Chakravarthy, Engquist, Harten), and several recent algorithms for front propagation (Osher and Sethian). For complex physical problems arising in magnetohydrodynamics, elasticity and combustion the structure of the solution depends on the additional scales inherent in the problem such as viscosity and reaction rate. It represents a big challenge for both analysts and scientific computation specialists. In this minisymposium we propose to have several specialists in these diverse areas present state-of-the-art techniques in analysis and algorithm design.

Organizers: Edward Harabetian, University of Michigan, Ann Arbor; and M. Brio, University of Arizona, Tucson

## Numerical Front Capturing

S. Osher, University of California, Los Angeles

## A Flow Solver Based on UNO

S. Chakravarthy, Rockwell Science Center, Thousand Oaks, CA

## Convergence of the Point Vortex Method for the Incompressible Euler Equations

Jonathan Goodman, Thomas Y. Hou, and John Lowengrub, Courant Institute of Mathematical Sciences, New York University

## Shock Waves and the Riemann Problem in MHD and Combustion

(To be presented by the Organizers)

Wednesday, July 19/3:15 PM

## Minisymposium 25/Rose Room COMPLEXITY OF DATA STRUCTURES

Data structures are basic to many areas of computer science, including algorithm design, data bases, and artificial intelligence. For application to algorithm design, the issue of efficiency is of primary interest. In recent years, increasingly sophisticated methods (drawing from geometry, probability theory, and discrete mathematics) have been applied for the purposes of analyzing particular data structures as well as determining the complexity of data structure problems. This minisymposium will include talks illustrating these recent developments.

Organizer: Michael L. Fredman, Bell Communications Research

## More Analysis of Double Hashing

George S. Luecker and Mariko Molodowitch, University of California, Irvine

## Universal Functions for Double Hashing

Alan Siegel, Stanford University, and New York University

## Implicit $O(1)$ Probe Search

Amos Fiat, Tel Aviv University; and Moni Naor, IBM Almaden Research Center

## Applications of Fast Matrix Searching

Maria Klawe, University of British Columbia

## Computer Analysis of the Game of Sprouts

David Applegate, Guy Jacobson, and Daniel Sleator, Carnegie-Mellon University

Thursday, July 20/10:30 AM

Minisymposium 26/Champagne Room

## APPLICATIONS OF PARALLEL COMPUTERS TO PROBLEMS IN COMPUTATIONAL FLUID DYNAMICS

Detailed analysis of many problems of interest in CFD taxes even the most powerful of today's serial supercomputers. Interest has therefore begun to turn towards large scale parallel computers that promise improved performance and economy by several orders of magnitude. Work on large scale parallel computers is underway in a number of areas. First, the effective utilization of the computer and memory resources of the system; second, the minimization of the overhead incurred in communication between individual processors, and finally, the search for effective algorithms that can be efficiently decomposed across the processor mesh. The speakers in this minisymposium will examine these techniques with specific examples taken from the field of Computational Fluid Dynamics.

Organizer: Ian A. Taylor  
Intel Scientific Computers

### Computational Methods in Aerodynamics (To be presented by the Organizer)

#### Fluids Codes in Distributed Memory: Techniques Tools and Examples

Geoff Chesshire, Intel Scientific Computers

#### Object-Oriented Formulations for Computational Fluid Dynamics

William T. Thompkins, Jr., and Ian Angus,  
Northrop Research and Technology Center

#### The Euler Equations: Parallel Approaches

Herman J. Migliore, Portland State University

Thursday, July 20/10:30 AM

Minisymposium 27/Chablis Room

## SIGNAL PROCESSING ALGORITHMS

Signal processing is a rich source of mathematical problems. This minisymposium will highlight linear algebra problems arising in signal parameter estimation. Areas of interest include conceptual solutions, numerical methods, and parallel computation techniques for real-time implementations.

A second theme of this minisymposium is the applications of functional equations in signal processing. Functional equations occur in the characterization of decompositions for the representation of both signals and transforms for linear and multilinear signal processing.

Organizer: Jeffrey M. Speiser  
Naval Ocean Systems Center, San Diego

### Signal Processing Applications of Constrained Total Least Squares with Multiple Homogeneous Constraints

Michael D. Zoltowski, Purdue University, West Lafayette, IN

### Least Squares Error Modeling via Parametric Signal Vectors

James A. Cadzow, Vanderbilt University

### Generalized Canonical Correlations and Their Computations

L. M. Ewerbring, and Franklin T. Luk, Cornell University

### Functional Equations in Signal Processing (To be presented by the Organizer)

Thursday, July 20/10:30 AM

Minisymposium 28/Cuyamaca Room

## NUMERICAL LINEAR ALGEBRA IN SYSTEMS AND CONTROL THEORY (Part 2 of 2)

(Sponsored by the SIAM Activity Group on Control and Systems Theory)

Numerical linear algebra continues to enjoy a most fruitful symbiotic relationship with systems and control theory. Problems in the latter have been instrumental in suggesting important new research directions. Conversely, numerical linear algebra considerations are absolutely essential in addressing many of the challenging computational problems facing systems and control theory designers today. This minisymposium, divided into parts I and II, consists of state-of-the-art papers in which this exciting cross-disciplinary interplay will be featured prominently.

Organizers: Alan J. Laub, University of California, Santa Barbara; and Paul Van Dooren, Philips Research Laboratory, Brussels, Belgium

### Toeplitz Inversion Formulas and Cyclic Displacement

Greg Ammar, Northern Illinois University; and Paul Gader, ERIM, Ann Arbor, Michigan

### Robust Pole Assignment Rescued

Ralph Byers, University of Kansas, Lawrence

### A State Space Theory of Structured Uncertainty

Gary A. Hewer, Naval Weapons Center, China Lake, CA

### Condition Estimates for the Matrix Sign Function and Polar Decomposition

Charles Kenney, and Alan J. Laub, University of California, Santa Barbara

Thursday, July 20/10:30 AM

Minisymposium 29/Laguna Room

## DEVELOPMENTS AND APPLICATION OF NEW IDEAS IN DYNAMICAL SYSTEMS; PROGRESS IN RECENT YEARS - Part 2 of 2

(Sponsored by the SIAM Activity Group on Dynamical Systems)

Dynamical systems are important both as an exciting fundamental discipline and in terms of their applications to a wide variety of other fields. Speakers will describe recent progress in chaotic dynamics, stochastic dynamical systems, numerical computation of dynamical systems of partial differential equations, and quantum chaotic dynamical systems.

Organizers: Celso Grebogi, University of Maryland, College Park; and Bernard J. Matkowsky, Northwestern University

### Sudden Changes in Chaos

Edward Ott, University of Maryland, College Park

### Periodic Orbits in Chaotic Wavefunctions

Robert G. Littlejohn, University of California, Berkeley

### Recent Progress in Stochastic Dynamics

Zeev Schuss, Tel Aviv University, Israel

### Computation of Dynamical Systems of Partial Differential Equations

Alvin Bayliss, Northwestern University

Thursday, July 20/10:30 AM

Minisymposium 30/Cabernet Room

## SCIENTIFIC PROGRAMMING ENVIRONMENTS

Just as hardware has improved dramatically in the last decade, so have software tools become more rewarding since the days of Fortran and printer plots. Four areas of progress are featured: languages, iconic user interfaces, symbolic algebra, and visualization.

Organizers: William M. Coughran, Jr., and Eric Grosse, AT&T Bell Laboratories

### C Language and Numerical Programming

Tom MacDonald, Cray Research, Inc.

### The Apple Macintosh™ as a Scientific Workstation

Henry S. Greenside, Duke University

### The Symbolic Algebra System Maple

Gaston Gonnet, University of Waterloo, Canada

### Scientific Visualization

Eric Grosse, AT&T Bell Laboratories

Thursday, July 20/3:45 PM

Minisymposium 31/Champagne Room

## LINEAR ALGEBRA FOR MASSIVELY PARALLEL PROCESSORS

Linear algebra problems are important in scientific computing and it is therefore of interest to access the performance of modern computers on these problems. This minisymposium will focus upon massively parallel processors. The speakers will discuss the performance of algorithms and kernels from Linear Algebra on various massively parallel machines. Some emphasis will be given to the performance of these kernels in applications. There will be four talks concerning experience on three existing massively parallel computers: the Connection Machine, AMT-DAP, and NCUBE.

Organizer: Danny C. Sorensen  
Argonne National Laboratory

### LU Decomposition on the Connection Machine

John Gilbert, Xerox Palo Alto Research Center; and Robert S. Schreiber, RIACS-NASA Ames Research Center

### Linear Algebra on MIMD Parallel Processors

Gary R. Montry, Sandia National Laboratories

### Linear Algebra Kernels for SIMD Architectures

Brian T. Smith, University of New Mexico, Albuquerque

### A Linear Algebra Library for the Connection Machine

Lennart S. Johnsson, Thinking Machines Corporation

Thursday, July 20/3:45 PM

Minisymposium 32/Laguna Room

## CONTROL AND MODELING OF NONLINEAR SYSTEMS

This minisymposium brings together speakers from diverse fields of nonlinear control systems. Talks will range from theoretical advances to mixtures of theory with industrial models.

Organizer: J. William Helton  
University of California, San Diego

(Title to be announced)

Arthur J. Krener, University of California, Davis

(Title to be announced)

M. Morari, California Institute of Technology

Toward a Nonlinear H Infinity Control

(To be presented by the Organizer)

Thursday, July 20/3:45 PM

Minisymposium 33/Mission Court South

## PHARMACOKINETICS

(Sponsored by the SIAM Activity Group on Linear Algebra)

This minisymposium will highlight current efforts to improve drug therapy through the use of pharmacokinetic models of drug disposition in the human body. Pharmacokinetic analysis is used for therapeutic dose management, drug development and research on drug/disease interactions. New technologies for data acquisition and drug development demand (and make possible) the use of more sophisticated mathematical models and analyses. Specific issues to be addressed include computing environments, analysis of data from animal studies, control strategies for clinical applications, and neurotransmitter/receptor studies using tomographic data.

Organizer: Pamela G. Coxson  
Lawrence Berkeley Laboratory

## Pharmacokinetic Models in Drug Development

Patrick D. McCray, Searle Research and Development, Skokie, IL

## The Use of Interspecies Scaling Techniques in Drug Development

Joyce Mordenti, Genentech, South San Francisco, CA

## Control Strategies for Pharmacokinetic Systems

Alan Schumitzky, University of Southern California

## Pharmacokinetic Models Using Tomographic Data

(To be presented by the Organizer)

Thursday, July 20/3:45 PM

Minisymposium 34/Cabernet Room

## PERTURBATION METHODS FOR STRONGLY NONLINEAR OSCILLATORS

The method of multiple scales or averaging is used to analyze strongly nonlinear oscillators with slowly varying parameters and small perturbations. In this minisymposium, some recent advances and applications will be described. Higher order terms than those usually calculated will be shown necessary to determine the leading order solution: very slowly varying Hamiltonian systems

and the phase shift for nonlinear oscillators. Problems will be presented in which multiple scales or averaging fails, requiring the method of matched asymptotic expansions: sustained resonance, slow passage through a separatrix, and the transitions associated with a model of bursting electrical activity.

Organizer: Richard Haberman  
Southern Methodist University

## Slowly-Varying Strongly Nonlinear Oscillators and Dispersive Waves (with Perturbations)

F. Jay Bourland and Richard Haberman,  
Southern Methodist University

## Sustained Resonance in Very Slowly Varying Hamiltonian Systems

D. L. Bosley and J. Kevorkian, University of Washington, Seattle

## Connection Across a Separatrix with Dissipation

F. Jay Bourland and Richard Haberman,  
Southern Methodist University

## A Perturbation Problem for a Model of Bursting Electrical Activity in Pancreatic Beta-Cells

Mark Pernarowski, University of Washington, Seattle; and Robert M. Miura, University of British Columbia

Thursday, July 20/3:45 PM

Minisymposium 35/Rose Room

## MATHEMATICAL CONTEST IN MODELING (MCM)—MODELING AT THE UNDERGRADUATE LEVEL

There will be a brief (ten-minute) introduction to the Mathematical Contest in Modeling (MCM), followed by a presentation by the SIAM-designated winning team(s). This will be followed by presentations by authors of undergraduate texts in applied mathematics. The program will be of interest to anyone who is interested in seeing the output from a week-end contribution of three undergraduates or is interested in introducing an undergraduate course in modeling.

Organizer: Ben Fusaro  
Salisbury State University

## Introduction to MCM

(To be presented by the Organizer)

(Title to be announced)

Gilbert Strang, Massachusetts Institute of Technology

(Additional titles and speakers to be announced)

Friday, July 21/10:30 AM

Minisymposium 36/Champagne Room

## APPLICATIONS OF FRONT TRACKING

There are many problems in physics whose solution contains discontinuities. The evolution of these discontinuities is often the most interesting aspect of the solution and the hardest to determine. The front tracking method treats discontinuities as significant degrees of freedom and is ideally suited to the solution of such problems. Recent progress has overcome most of the complexity issues that have limited the use of front tracking in the past, and has led to exciting developments in the theory of nonlinear hyperbolic

and parabolic equations. The goal of the minisymposium is to present a sample of the problems that can be handled by front tracking. The examples are drawn from gas dynamics, oil reservoir modeling, flame propagation and unstable solidification.

Organizers: Alexandre J. Chorin, University of California, Berkeley; and James G. Glimm, Courant Institute of Mathematical Sciences, New York University

## Front Tracking, Oil Reservoirs, and Engineering Scale Problems

James Glimm, W. Brent Lindquist, and Qiang Zhang, Courant Institute of Mathematical Sciences, New York University

## The Production of Anomalous Waves in Shock-Fluid Interface Interactions

John W. Grove, State University of New York, Stony Brook

## Efficient Numerical Methods for Propagating Surfaces: Hamilton-Jacobi Equations and Hyperbolic Conservation Laws

James A. Sethian, University of California, Berkeley

## Unstable Solidification Fronts

John Strain, Courant Institute of Mathematical Sciences, New York University

Friday, July 21/10:30 AM

Minisymposium 37/Cuyamaca Room

## CONDITIONAL EVENT ALGEBRAS AND CONDITIONAL PROBABILITY COMPUTATIONS

Standard approaches to conditional probability lack the ability to address the CEEDA (Combination and Evaluation of Events having Different Antecedents) problem such as determining  $p(((a|b)v(c|d))' \cdot (e|f))$ . Current and past treatment of this issue include: 1, identification of conditioning with implication in logic; 2, construction of common joint antecedents; 3, use of analogues with ordinary fractions; 4, development of conditional event (CE) algebras. Except for approach 4, the above procedures are either unsound or too restrictive in application. This presentation will show that: CE algebras can be determined as natural extensions of boolean algebras; are compatible with all conditional probability evaluations; lead to a feasible solution of the CEEDA problem; and have a wide variety of applications and properties.

Organizer: I. R. Goodman  
Naval Ocean Systems Center

## History and Background of Combining Conditional Events with Differing Antecedents

(To be presented by the Organizer)

## A Conditional Event Algebra Based on Functional Images with Applications

N. T. Nguyen, New Mexico State University

## An Empirically-Based Conditional-Event Algebra with Application to Expert Systems

Philip Calabrese, LOGICON, San Diego, CA

## Development of Conditional Event Algebras for Non-Probabilistic Settings and Computational Complexity

David W. Stein, Naval Ocean Systems Center

## MINISYMPOSIA

Friday, July 21/10:30 AM

Minisymposium 38/Mission Court South

### DISCRETE MATHEMATICAL STRUCTURES IN RELIABILITY

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

Reliability problems frequently arise in the analysis and design of communication, engineering and transportation systems. One is typically interested in studying how the structure and reliability characteristics of the components of such a system affect the overall performance of the system. A number of discrete structures (e.g., matroids, lattices, ordered sets) have recently been identified that aid in analyzing the performance of general coherent systems. In the case of network reliability problems, properties of the underlying graph can be exploited to produce improved solution algorithms. This series of talks will explore various discrete structures and their relation to reliability problems. The inherent complexity of reliability problems, and solvable special cases, will be a common theme of the talks. Both exact and approximate methods for calculating reliability will be presented.

Organizer: Douglas R. Shier  
College of William and Mary

### An Overview of Network Reliability Problems

(To be presented by the Organizer)

### An Algebraic Unification of Reliability Computation

J. Scott Provan, University of North Carolina, Chapel Hill

### Series-Parallel Bounds for Two-terminal Reliability

Charles J. Colbourn, University of Waterloo, Canada

### Some Recent Results on $\Delta$ -Y- $\Delta$ Graphs

A. Satyanarayana,  
Stevens Institute of Technology

Friday, July 21/10:30 AM

Minisymposium 39/Cabernet Room

### EXACTLY SOLVABLE NONLINEAR EVOLUTION EQUATIONS

The discovery that a class of nonlinear evolution equations may be solved by the Inverse Scattering Transform has had broad implications in mathematics and physics. This minisymposium deals with related problems of current interest. These include solutions via novel series methods, asymptotic analysis, solutions to periodic boundary value problems, and "weakly" nonintegrable equations. Applied mathematicians with a desire to learn about some of the exciting directions and open questions related to exactly solvable nonlinear systems will want to attend.

Organizer: Mark J. Ablowitz  
Clarkson University

### Painleve Expansions for Integrable and Nonintegrable Evolution Equations

Michael Tabor, Columbia University

### Fully Nonlinear Mode Truncations for Nearly Integrable Partial Differential Equations

M. Gregory Forest, The Ohio State University, Columbus

### A Brief Survey of Recent Progress in Periodic Nonlinear Schrodinger Theory

E. R. Tracy, College of William and Mary

### Higher Order Lax-Levermore Theory

Stephanos Venakides, Duke University

Friday, July 21/10:30 AM

Minisymposium 40/Rose Room

### GRAPHS AS MEASURES OF NETWORK VULNERABILITY

(Sponsored by the SIAM Activity Group on Discrete Mathematics)

During the last few years graphs have become increasingly more important in the study of networks. They are particularly valuable when used as deterministic models wherein their graph theoretic properties are examined in order to magnify vulnerability and path structures. This minisymposium looks at four different research efforts in graph theory which seem to have high potential for applications to network vulnerability.

Organizer: Richard D. Ringeisen  
Clemson University

### Uniformly Reliable and Unreliable

Graphs Charles Suffel, Stevens Institute of Technology

### Uniformly Optimal Graphs for Pair-Connected Reliability Measures

Peter J. Slater, University of Alabama, Huntsville

### On the Vulnerability of Cycle Permutation Graphs

Barry Piazza, University of Southern Mississippi;  
Richard Ringeisen, Clemson University; and  
Sam Stueckle, University of Idaho

### Graphs and the Channel Assignment Problem

J. Richard Lundgren, University of Colorado, Denver

Friday, July 21/2:00 PM

Minisymposium 41/Cuyamaca Room

### DOMAIN DECOMPOSITION AND APPLICATIONS

(Sponsored by the SIAM Activity Group on Supercomputing)

The domain decomposition approach on solving numerically elliptic partial differential equations is a rapidly growing area of active research. It is a very natural approach, especially if the physical domain is partitioned into subdomains in which the problems can be solved in a simpler manner. Often such subproblems easily lend themselves to parallel processing. This minisymposium puts special emphasis on real life applications of the method of domain decomposition.

Organizer: Wlodek Proskurowski  
University of Southern California

### Application of Domain Decomposition Techniques for Efficient Adaptive Local Grid Refinement

Richard E. Ewing, University of Wyoming, Laramie

### Parallel Solution of Coupled Transport Equations Through Domain Decomposition

David E. Keyes, and Mitchell D. Smooke, Yale University

### A Robust Parallel Solver for Non-Selfadjoint Elliptic Partial Differential Equations

Randall Bramley and Ahmed Sameh, CSRD, University of Illinois, Urbana

### Application of Domain Decomposition to the p-Version Finite Element Method in Three Dimensions

Jan Mandel, University of Colorado, Denver

### Multilevel Adaptive Methods in Computational Fluid Dynamics

Steve McCormick, University of Colorado, Denver

### On Domain Decomposition and Cellular Automata Particle Methods for Solving Burger's Equation

Bracy H. Elton, and Garry Rodrigue, Lawrence Livermore National Laboratory

Friday, July 21/2:00 PM

Minisymposium 42/Laguna Room

### NONCONFORMING AND NON-NESTED MULTIGRID METHODS

Recently there has been much research done extending multigrid methods to include applications in which the approximating spaces are not nested. This arises for either finite difference or finite element methods when the meshes used are not nested. For finite element and spectral methods this can also arise when the meshes are nested by the approximating functions are nonconforming (for the spectral method, due either to a nonconforming decomposition of the domain or to the use of polynomials of different degrees on each subdomain). The objective of the minisymposium is to examine the way in which different theoretical approaches to the subject can complement each other and to assess the need for future research in the area.

Organizer: Ridgway Scott  
Pennsylvania State University

### A General Analysis of Multigrid Algorithms With Non-nested Spaces or Noninherited Forms

James H. Bramble, Cornell University; Joseph E. Pasciak, Brookhaven National Laboratory, Upton, NY; and Jinchao Xu, Pennsylvania State University

### Nonconforming Multigrid Methods

Susanne Brenner, Syracuse University

### Multigrid Methods for Macro-Finite-Elements

Shangyou Zhang, Purdue University, West Lafayette, IN

### Multigrid Algorithms for Elliptic Problems on Curved-boundary Domains

James H. Bramble, Cornell University, Joseph E. Pasciak, Brookhaven National Laboratory, Upton, NY; and Jinchao Xu, Pennsylvania State University

### The Mortar Element Method: A New Nonconforming Approach

Y. Maday, Massachusetts Institute of Technology

## MINISYMPOSIA

Friday, July 21/2:00 PM

Minisymposium 43/Mission Court South

### PROBLEMS FROM INDUSTRY BROUGHT TO MATH CLINICS

Math Clinics are operating at various centers, involving students in the solution of "real-world" problems arising in industry. The talks included here describe present and past projects, and indicate some open problems waiting for future attention.

Organizer: Ellis Cumberbatch, The Claremont Graduate School

#### MOSFET Modelling

(To be presented by the Organizer)

#### Parameter Extraction from Nonlinear Equations Found in Integrated Circuits (IC) Engineering

Martin Buehler, Jet Propulsion Laboratory

#### Statistical Expert Systems (IBM)

Hedley Morris, San Jose State University

#### Testing and Study of 2-D k-Space Codes (Lockheed)

Hedley Morris, San Jose State University

#### A Data Interface in Simulation

G. R. Chapman, University of Guelph, Canada

#### Coordinate Transformation in Quality Assessment

G. R. Chapman, University of Guelph, Canada

#### Flutter, Squeeze, and Melt-Down

Courtney Coleman, Harvey Mudd College

#### Neural Networks Image Classifier

Mario Martelli, California State University, Fullerton

#### Physical and Mathematical Simulations in Clinic Projects

Bruno Forte, University of Waterloo, Canada

#### Flooding and Flow Reversal in Annular Two-Phase Flows

A. C. Fowler, Oxford University; and P. E. Seward, C.E.G.B., United Kingdom

Friday, July 21/2:00 PM

Minisymposium 44/Cabernet Room

### MATRICES AND OPTIMIZATION

(Sponsored by the SIAM Activity Group on Linear Algebra)

Matrices interact with optimization in several ways. Techniques from optimization can be used in algorithms in numerical and core linear algebra. Theorems from optimization can be used in matrix proofs. Matrices are one appropriate framework in which to develop a variety of other subjects, including subjects in optimization. And both matrices and optimization can be employed in the solution of problems arising outside either area. This minisymposium will present a sampling of these interactions.

Organizers: David Carlson, San Diego State University; and Henry Wolkowicz, University of Waterloo, Canada

#### Condition Numbers and Optimization

William W. Hager, University of Florida, Gainesville

#### Schur Complements, Operator Means, and Linear Programming

W. N. Anderson, Fairleigh Dickinson University; T. D. Morley, Georgia Institute of Technology; and G. E. Trapp, West Virginia University

#### P-Matrices and the Linear Complementarity

##### Problem: Recent Results

Jong-Shi Pang, The Johns Hopkins University

#### The Quadratic Assignment Problem

S. Hadley, Henry Wolkowicz, University of Waterloo, Canada; and F. Rendl, Technische Universitat Graz, Austria

#### Matrix Scaling, Entropy Minimization, and Conjugate Duality

Michael H. Schneider, The Johns Hopkins University

Friday, July 21/2:00 PM

Minisymposium 45/Chenin Room

### NUMERICAL METHODS IN PLASMA PHYSICS

The object of this session is to provide an introduction for numerical analysts to the problems of plasma physics. The design of present day tokamaks, prototype nuclear fusion reactors, depends heavily upon numerical computations. These computations, usually done on CRAY computers, attempt to model the physics of tokamaks. The correctness of the physics, the model, and the

numerics can only be determined by comparison with experimental data taken from earlier tokamaks. Often the problems which arise are beyond published numerical literature. In this session we will present a selection of our most important numerical problems, the numerics we have used, and the context of the problem.

Organizer: F. Joanne Helton  
General Atomics, San Diego, CA

#### Problems With Transport Models Whose Coefficients Are Strongly Dependent Upon Gradients

Ronald E. Waltz, General Atomics, San Diego, CA

#### Accurate Calculation of Vacuum Contributions to Ideal MHD Stability in Tokamak Plasmas

Alan D. Turnbull, General Atomics, San Diego, CA

#### A Nonlinear Boundary Layer Problem in Plasma Transport Theory

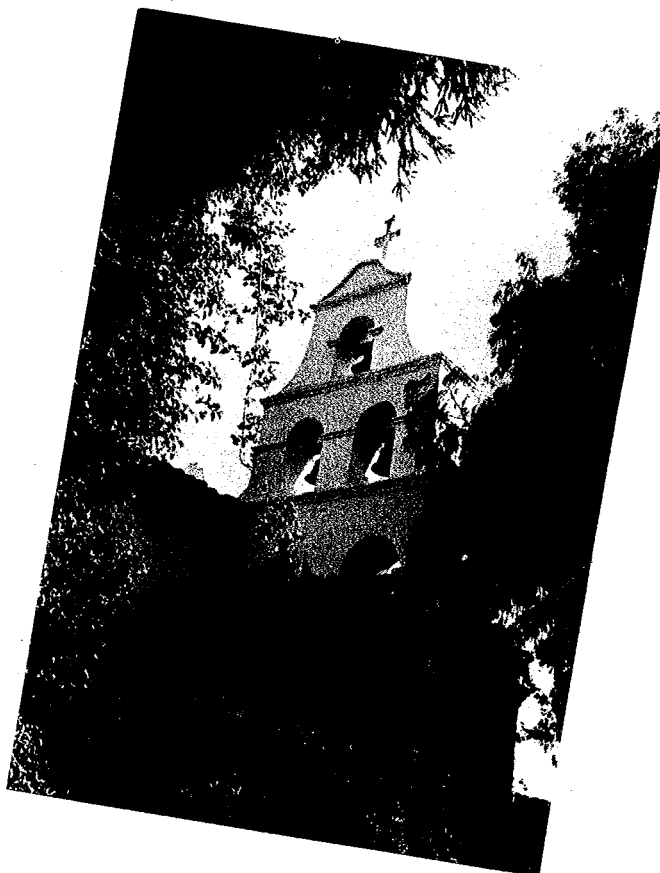
Fred L. Hinton, General Atomics, San Diego, CA

#### Convergence Problems When Inverting a Two Dimensional Laplace-like Operator in Flux Coordinates

Robert L. Miller, General Atomics, San Diego, CA

#### Determination of Plasma Density and Rotation Speed by Least Squares Fitting of Nonlinear Models to Spectra Containing Multiple Spectral Lines

Keith H. Burrell and Richard J. Groebner, General Atomics, San Diego, CA



## CONTRIBUTED PRESENTATIONS

Monday, July 17/10:30 AM

Contributed Presentations 1/Laguna

### PRECONDITIONING AND CONJUGATE GRADIENTS

#### Iterative Solution of Finite Element Equations on Irregular Grids

Alison Ramage, University of Bristol, United Kingdom

#### Optimal Tchebychev Ellipse for the Eigensolution of Large Scale Nonsymmetric Matrices

Diem Ho, IBM Scientific Center, Paris, France

#### Polynomial Acceleration Methods for Solving Singular Linear Equations

Zhi-hao Cao, Fundan University, Shanghai, China

#### On the Basis Reduction Method

J.P. Milaszewicz, Ciudad Universitaria, Buenos Aires, Argentina

#### A Lanczos Procedure for Solving Nonsymmetric Systems of Equations

Jane Cullum and Ralph Willoughby, IBM T.J. Watson Research Center

#### Globally Convergent Nonlinear Krylov Subspace Methods

Peter Brown, Lawrence Livermore National Laboratory; and Youcef Saad, RACS NASA Ames Research Center

#### Parallel Preconditioning with Approximate Inverses

Horst D. Simon, NASA Ames Research Center and Boeing Computer Services, Seattle

#### Adaptive Polynomial Preconditioning for HPD Matrices

Steven F. Ashby, Lawrence Livermore National Laboratory; and Thomas A. Manteuffel, Los Alamos National Laboratory and University of Colorado, Denver

Monday, July 17/10:30 AM

Contributed Presentations 2/Chenin

### COMPUTER SCIENCE I

#### An Optimal String Searching Algorithm

Russell W. Quong, Purdue University

#### Decoding Spherical Codes for the Gaussian Channel

John K. Karlof, University of North Carolina, Wilmington

#### Computed Similarity

Rauf Taha, May & Speh, Inc., Downers Grove, IL

#### On Fast Separability Conditions in Pattern Recognition

John Najarian, William Paterson College

#### Nearest Neighbor Cellular Automata

Burton Voorhees, Athabasca University, Canada

#### Design Approaches for Robot Languages

Adel S. Elmaghraby and Dar-jen Chang, University of Louisville

#### Ratio Estimators Are Maximum Likelihood Estimators for Non-Context-Free Grammars

Keith Humenik, University of Maryland, Baltimore County

#### Transposition Errors in Context-Free Languages

Keith Humenik, University of Maryland, Baltimore County; and Roger S. Pinkman, Stevens Institute of Technology, Hoboken, NJ

Monday, July 17/3:15 PM

Contributed Presentations 3/Champagne Ballroom

### PARALLEL NUMERICAL LINEAR ALGEBRA I

#### A General Parallel Algorithm for the Symmetric Tridiagonal Eigenvalue Problem

Yue Zhang and Avi Lin, Temple University

#### Practical Experiences with a Parallel Symmetric Eigensystem Algorithm

Dan Kalman and Robert Lindell, The Aerospace Corporation, Los Angeles, CA

#### A Parallel Norm-reducing Algorithm for the Non-symmetric Eigenvalue Problem

Gautam Shroff, Rensselaer Polytechnic Institute; and Robert Schreiber, RIACS NASA Ames Research Center

#### New Approach to Symmetric Eigenvalue Computation

Victor Pan, CUNY-Lehman College, and SUNY, Albany

#### A Novel Bit-level Algorithm for the Symmetric Eigenvalue Problem

Franklin T. Luk and David E. Schimmel, Cornell University

#### A Parallel Algorithm for Computing the Tridiagonalization of a Symmetric Matrix

Bruce W. Suter and Scott R. Joines, University of Alabama, Birmingham

#### A Parallel Algorithm for the Solution of Seven-Banded Block Tridiagonal Linear Systems

John A. Turner, North Carolina State University

#### A Constrained Least Squares Problem

Gene H. Golub, Stanford University; and Urs von Matt, Institut für Wissenschaftliches Rechnen ETH Zentrum, Switzerland

#### On Some Computations with Dense Structured Matrices

Victor Pan, CUNY-Lehman College, and SUNY, Albany

#### An Improved Newton's Iteration for the Generalized Inverse of a Matrix, with Applications

Victor Pan, CUNY-Lehman College, and SUNY, Albany; and Robert Schreiber, Research Institute for Advanced Computer Science, Mountain View, CA

#### New Effective Methods for Computations with Dense Structured Matrices

Victor Pan, CUNY-Lehman College, and SUNY, Albany

Monday, July 17/3:15 PM

Contributed Presentations 4/Chablis

### FLUID MECHANICS

#### Thermal Convection in the Earth's Mantle Some Bifurcations and Trajectories

Cheryl A. Stewart, Cornell University

#### An Asymptotic Analysis of the Ozone Decomposition Flame

Richard Y. Tam, Indiana University-Purdue University, Indianapolis

#### How Fast do Lines and Surfaces Grow in Random Velocity Fields?

Ian T. Drummond and Wolfram H.P. Munch, University of Cambridge, United Kingdom

#### Drag Force for an Annular Disk Approaching a Plane Wall

Anthony M.J. Davis, University of Alabama, Tuscaloosa

#### PDF Analysis of Molecular Mixing in Turbulent Flows

Roger H. Rangel and William A. Sirignano, University of California, Irvine

#### Convected Instabilities

Ellis Cumberbatch, Claremont Graduate School

#### A Reaction-Diffusion Model for a Contamination Problem

Meir Shillor, Oakland University

#### A Fixed Grid for Vortex Methods

Dalia Fishelov, The Weizmann Institute of Science, Israel

#### A Non-Linear Heat Transfer Problem with Natural Convection and Moving Boundaries

Stephen B. Wineberg, KMS Fusion, Inc., Ann Arbor

#### Improving the Rates of Convergence of Iterative Methods in CFD by Shifting the Spectrum of Implicit Operators

Angela Cheer, University of California, Davis; and Mohammad Saleem, University of Missouri, St Louis

#### Pressure Estimation in Immersed Boundary Problems

Sherwood Samn, USAF School of Aerospace Medicine

Monday, July 17/3:15 PM

Contributed Presentations 5/Cabernet

### SYSTEMS AND CONTROL

#### Nonlinear Control System Synthesis

Amir Nassirharand, University of Kentucky

#### Robust Controller Design Under Plant Model Uncertainties

Minh T. Tran, Texas Instruments Incorporated, Lewisville

#### Optimal Controller Design for Systems with Small Time-Delays

Rajab Chaloo, Texas A&I University; and M.E. Sawan, Wichita State University

#### Estimation of Regions of Asymptotic Stability with Sliding for Relay-Control Systems

S. Mehdi Madani-Esfahani and Stanislaw H. Zak, Purdue University, West Lafayette; and Stefan Hui, San Diego State University

#### Theorems on Associated Transforms

Joyati Debnath, University of Wisconsin, River Falls

#### Practical Stabilization of Uncertain Nonlinear Dynamical Systems by Using Riccati Equations

Fumio Hamano, Florida Atlantic University

# CONTRIBUTED PRESENTATIONS

## **Solving Two-Point Boundary Value Matrix Problems for Non-Monic Second Order Regular Systems**

Lucas Jodar, Polytechnical University of Valencia, Spain

## **An Application of an Eigenvalue Bound to the Study of Interference Power Requirements in Adaptive Antenna Arrays**

John J. Landgren and Thomas G. Pratt, Georgia Tech Research Institute

## **Modern Control Theory Versus Classical Control Theory - Some Illustrative Examples**

Pinhas Barak, GMI Engineering, Flint, MI

## **Optimizing Scanning Mirror System Performance Using Piezoelectric Actuators**

Michael G. Harris, University of Central Florida; and Thomas J. Tomasetti, Martin Marietta Electronics Division, Orlando, FL

Monday, July 17/3:15 PM

Contributed Presentations 6/Chen

## **OPTIMIZATION METHODOLOGIES**

### **A Modified Newton Method for Unconstrained Minimization**

Anders Forsgren, The Royal Institute of Technology, KTH, Sweden; Philip E. Gill, University of California, San Diego; and Walter Murray, Stanford University

### **A Trust Region Algorithm for Nonlinear Inequality Constrained Optimization**

Richard H. Byrd and Emmanuel Omojokun, University of Colorado, Boulder

### **Simultaneous Solution of the Dual Pair of Nonlinear Programming Problems Based on the Modified Barrier Functions**

Roman Polyak, IBM T.J. Watson Research Center

### **The Role of Polyadic Representation in the Verification of High Order Optimality Conditions**

Steven G. Mikkell, Stanford Telecommunications, Inc.; and G.P. McCormick, George Washington University

### **A Hybrid Parallel Algorithm for Network Optimization**

Robert H. Clark and Robert R. Meyer, University of Wisconsin, Madison

### **Smoothing and Approximation in Nondifferentiable Optimization**

Marc Teboulle, University of Maryland, Baltimore County

### **Conjugate Gradient Optimization on a Vector Supercomputer**

Dzung Le, Lucas Heights Research Laboratories, Australia

### **An Intelligent Algorithm for Dynamic Programming Optimization**

Nazir A. Warsi and Kofi B. Bota, Atlanta University

### **Duality Concepts for Dynamic Programming**

Cerry M. Klein, University of Missouri, Columbia

Tuesday, July 18/10:30 AM

Contributed Presentations 7/Cuyamaca

## **COMPUTATIONAL FLUID DYNAMICS I**

### **A Implicit Spectral Methods for Non Linear Wave Equations**

Joseph F. McGrath, Stephen B. Wineberg, Edward F. Gabl, and Charles E. Southwell, KMS Fusion, Inc., Ann Arbor; L. Ridgway Scott, Pennsylvania State University

### **Theory of Nonstationary Viscous Flow Past Plane Domains with Noncompact Boundaries**

J.G. Heywood, University of British Columbia, Canada; and S.S. Sritharan, University of Southern California

### **Open Channel Flows with Submerged Obstructions**

Frederic Dias, Worcester Polytechnic Institute; and Jean-Mark Vanden-Broeck, University of Wisconsin, Madison

### **Chaotic Streamlines in a Cubic Cavity Flow**

Katsuya Ishii and Reima Iwatsu, Institute of Computational Fluid Dynamics, Tokyo, Japan; and Kunio Kuwahara, Institute of Space and Astronautical Science, Kanagawa, Japan

### **An Exact Subsonic Free-Surface Jet Solution**

Allen C. Robinson, Sandia National Laboratories

### **Numerical Solution of the Hele-Shaw Equations Using a Weak Formulation**

Nathaniel Whitaker, University of Massachusetts, Amherst

### **A Singular Free Surface Problem**

John E. Molyneux, Widener University

### **Calculation of Flow and Transport in Porous Media Using Cellular Automata**

Bryan J. Travis and Kenneth G. Eggert, Los Alamos National Laboratory

Tuesday, July 18/10:30 AM

Contributed Presentations 8/Laguna

## **NUMERICAL LINEAR ALGEBRA I**

### **Spectral Evolution of a One-Parameter Extension of a Real Symmetric Toeplitz Matrix**

William F. Trench, Trinity University

### **Nested Epsilon Decompositions of Linear Systems: Weakly Coupled and Overlapping Blocks**

M.E. Sezer, Bilkent University, Ankara, Turkey; and D.D. Siljak, Santa Clara University

### **Bounding the Error in Gaussian Elimination for Tridiagonal Systems**

Nicholas J. Higham, Cornell University

### **Norm Reducing Incomplete Factorization Techniques for General Sparse Matrices**

Yousef Saad and Robert Schreiber, RIACS NASA Ames Research Center

### **Graphical Approach to the Solution of Large Scale Least Squares Problems Using Singular Value Analysis**

Sarah M. McCord, University of Washington; and Peter J. Breckheimer, California Institute of Technology

## **Solving Quadratically Constrained Least Squares Without Matrix Factorization**

Tony Chan, University of California, Los Angeles; Don Cooley and Julia Olkin, SRI International, Menlo Park, CA

## **Structured Total Least Squares (STLS): a Unified Approach for Solving Structured Generalized LS and Total LS Problems**

Sabine Van Huffel, Katholieke Universiteit Leuven, Belgium; and Zha Hongyuan, Konrad - Zuse Zentrum fur Informationstechnik Berlin, West Germany

## **Accurate DOWDATING of Least Squares Solutions**

Ake Bjorck, Linkoping University, Sweden

Tuesday, July 18/3:15 PM

Contributed Presentations 9/Champagne

Ballroom

## **COMPUTATIONAL FLUID DYNAMICS II**

### **The Three Dimensional Inverse Acoustic Scattering Problem for Time Harmonic Acoustic Waves**

Francesco Zirilli, Universita di Roma "La Sapienza", Italy

### **Predictability in Geophysical Wave Propagation**

David R. Palmer, AOML/NOAA, Miami

### **Wave Propagation at Computational Domain Boundaries**

Henry A. Warchall, University of North Texas

### **Non-axisymmetric Wave Propagation Through a Viscous Fluid in a Visco-elastic Tube**

Qisu Zou, Kansas State University; and Yao-song Chen, Peking University, China

### **An Accurate Hyperbolic System for Approximately Hydrostatic and Incompressible Oceanographic Flows**

Gerald L. Browning, William R. Holland, and Steven J. Worley, National Center for Atmospheric Research, Boulder; and Heinz O. Kreiss, University of California, Los Angeles

### **Solitary Wave Envelopes Near a Caustic**

T.R. Akylas and T.-J. Kung, Massachusetts Institute of Technology

### **Higher-Order Drift Solitary Waves: A Unified Korteweg-deVries and Cubic Nonlinear Schrodinger Exact Solution**

B.K. Shivamoggi, R.N. Mohapatra and L.C. Andrews, University of Central Florida

### **Heat Transfer in a Viscous Liquid Between Concentric Rotating Spheres**

R.K. Bhatnagar, University of Pittsburgh, Greensburg; and H.W. Vayo, University of Toledo, OH

### **Perturbation Solutions of the Caret Wing**

Barbara A. Wagner, Rensselaer Polytechnic Institute

### **A Numerical Solution to the Three-dimensional Flat Ship Problem**

Susan L. Cole, Rensselaer Polytechnic Institute

### **Buoyant Convection Near a Solidifying Paraboloid**

David Canright, Naval Postgraduate School; and Stephen H. Davis, Northwestern University

# CONTRIBUTED PRESENTATIONS

*Tuesday, July 18/3:15 PM*  
*Contributed Presentations 10/Chablis*  
**PDE's I**

**Free and Moving Boundary Problems in Materials Processing**  
 Ernesto Gutierrez-Miravete, Hartford Graduate Center

**Regularity of Inertial Manifolds for Semilinear Evolution Equations**  
 Yuh-Roung Ou, ICASE NASA Langley Research Center; and S.S. Sritharan, University of Southern California

**Global Existence and Asymptotic Stability of Solutions to the Cauchy Problem for Wave Propagation in Nonlinear Dielectric Media**  
 Frederick Bloom, Northern Illinois University

**Moving Mesh Techniques and Mixed Finite Element Methods**  
 Todd Dupont, University of Chicago; and Sonia M.F. Garcia, U.S. Naval Academy

**A Grid Refinement 3D Helmholtz Solver**  
 Richard H. Burkhart, Boeing Computer Services, Seattle

**Numerical Methods for Heat Equation Where the Diffusion Coefficient Changes Sign**  
 Jinn-Liang Liu, University of Maryland, Baltimore County

**Convergence of Numerical Methods for the One-Dimensional Stefan Problem**  
 Anne C. Morlet, California Institute of Technology; and David L. Brown, Los Alamos National Laboratory

**On An Implicit Factored Finite Difference Scheme for Viscoelastic Flow Simulation**  
 Haigong Gong and Selcuk I. Guceri, University of Delaware

**Higher Order Accurate Asymptotic Factorization of Operators**  
 Charlie H. Cooke and Andrew G. McMorran, Old Dominion University

**A Mollified Space Marching Finite Differences Algorithm for the Inverse Heat Conduction Problem with Slab Symmetry**  
 Lijia Guo, Diego Murio and C. Roth, University of Cincinnati

*Tuesday, July 18/3:15 PM*  
*Contributed Presentations 11/Laguna*  
**SIGNAL PROCESSING**

**Signal Processing on Finite Groups**  
 Richard B. Holmes, MIT Lincoln Laboratory

**Unified Signal Algebras**  
 Charles R. Giardina, CUNY

**Signal Processing Using Zero-Crossing Techniques**  
 Farokh A. Marvasti and Reda H. Seireg, Illinois Institute of Technology

**Constructing Waveforms with Low Peak Signal to Power Ratios**  
 D. Hajela, Bellcore, Morristown

**Minimum Free Energy Spectral Estimation**  
 Joseph M. Pimbley, Rensselaer Polytechnic Institute; and Seth D. Silverstein, General Electric Corporate Research and Development, Schenectady

**Fast FIR Implementations on the Alliant FX/8 Computer**  
 Domingo Rodriguez, University of Puerto Rico, Mayaguez

**Exact and Uniform Perturbation Solutions of the Weyl Composition Equation**  
 Louis Fishman, Colorado School of Mines

**Aperture for Kirchhoff Inversion**  
 Jack K. Cohen, Colorado School of Mines

**Inversion of Narrow Aperture Data Sets**  
 Norman Bleistein and Jack K. Cohen, Colorado School of Mines

**Wavelets: New Families of Orthogonal Functions**  
 Gilbert Strang, Massachusetts Institute of Technology

*Tuesday, July 18/3:15 PM*  
*Contributed Presentations 12/Chenin*  
**STATISTICS AND PROBABILITY**

**Performance Modeling of Tracking Systems with Stochastic Dynamics**  
 Craig S. Peters and C. Christopher Reed, The Aerospace Corporation, Los Angeles

**Equivalence of Stochastic Averaging and Stochastic Normal Forms**  
 N. Sri Namachivaya and Gerard Leng, University of Illinois, Urbana

**Efficiency of a Rollback Simulation Algorithm**  
 Boris D. Lubachevsky and Alan Weiss, AT&T Bell Laboratories, Murray Hill; and Adam Schwartz, Israel Institute of Technology

**An Optimized Neural Net for Class Recognition**  
 Richard M. Crownover and James M. Keller, University of Missouri, Columbia

**Generating a Random Permutation Satisfying a Partial Order**  
 Peter Matthews, University of Maryland, Baltimore County

**Minimum Distance Estimation of a Generalized Probability Curve With Robust Alternatives**  
 Jesse W. Proctor, Hawthorne, CA

**The Performance of Dorfman's Group Testing Procedure on a Markov Chain of Items**  
 Kenneth E. Schwartz, University of Toledo, OH

**Optimization Problems in Reducing the Dimension of a Multivariate Data Set**  
 Michael W. Trosset, Tucson, AZ

**Two-Server Queue with One Server Idle Below a Threshold**  
 John A. Morrison, AT&T Bell Laboratories, Murray Hill

*Wednesday, July 19/3:15 PM*  
*Contributed Presentations 13/Laguna*  
**PARALLEL PDE's**

**Explicitly Parallel Algorithms for Hyperbolic PDEs—A Proof of Principle**  
 Patrick Haven Worley, Oak Ridge National Laboratory

**Parallel Computation of Conservation Laws**  
 Marc Garbey, Ecole Normale Supérieure de Lyon, France; and David Levine, Argonne National Laboratory

**A Computational Strategy for the Finite Element Method on a Memory-sharing Machine**  
 Jenn-Ching Luo and Morton B. Friedman, Columbia University

**Shared Memory vs. Distributed Memory for Schwarz Splitting**  
 Calvin J. Ribbens and Layne T. Watson, Virginia Polytechnic Institute and State University

**Flexible Mesh Refinement**  
 William D. Gropp, Yale University

**Galaxy Modeling in a Parallel Environment**  
 Y.S. Cooper and David Edward Orcutt, University of Nevada, Las Vegas

**QCD on Parallel Supercomputers**  
 Clive F. Baillie, California Institute of Technology

**Solving the Time-dependent Schrodinger Equation on a Hypercube Multiprocessor**  
 Martin H. Schultz and Faisal Saied, Yale University

**2D Unstructured Mixed Density Grids with Laplacian Smoothing**  
 Robert E. LaBarre, United Technologies Research Center

**A New IST Numerical Scheme for the Nonlinear Schrodinger Equation**  
 Thiab R. Taha, University of Georgia

*Wednesday, July 19/3:15 PM*  
*Contributed Presentations 14/Mission Courts South*  
**COMPUTATIONAL FLUID DYNAMICS III**

**Solutions for Unsteady Vortical Disturbances Around a Flat Plate**  
 S.I. Hariharan, University of Akron

**Approximate Eigensolutions for Rotating Compressible Flows**  
 Richard J. Babarsky, James Madison University; and Houston G. Wood, University of Virginia

**Nonlinear Structures of Conservation Laws for 2D Shock Waves**  
 Gholam-Ali Zakeri, University of Wisconsin, La Crosse

**Asymptotic Boundary Conditions for Computational Aerodynamics**  
 Thomas Hagstrom, SUNY, Stony Brook and ICOMP, NASA Lewis Research Center; and S.I. Hariharan, University of Akron and ICOMP, NASA Research Center

**On Nonlinear Galerkin Methods for the Navier-Stokes Equations**  
 Edriss S. Titi, Cornell University

# CONTRIBUTED PRESENTATIONS

## Numerical Treatment of the Pressure Singularity in Domains with Re-entrant Corners

Gerardo A. Ache, Universidad Central de Venezuela

## Quenching of Diverging Detonations

Bruce G. Bukiet, Los Alamos National Laboratory

## The Caterpillar Belt Flow Problem

Calvin J. Ribbens and Layne T. Watson, Virginia Polytechnic Institute and State University; C.-Y. Wang, Michigan State University; and Kevin A. Alexander, Michelin MARC, Greenville, SC

Wednesday, July 19/3:15 PM

Contributed Presentations 15/Chenin

## DISCRETE MATHEMATICS

## Testing, Embedding, and Drawing Planar Graphs

Joel F. Small, Naval Ocean Systems Center, San Diego

## Synthesis of Boolean Neural Networks

Andrew T. Ogielski, AT&T Bell Laboratories, Murray Hill

## A Graph-Theoretic Approach to Proper Dimensioning of Engineering Machine Drawings

Dov Dori, University of Kansas

## On the Integrity of Products of Graphs

Kunwarjit S. Bagga, Lowell W. Beineke, Marc J. Lipman, and Raymond E. Pippert, Indiana University-Purdue University, Fort Wayne

## On Minimal Rectilinear Steiner Trees in All Dimensions

Timothy Law Snyder, Georgetown University

## Consistent Labeling for Line Drawings

Thanh Thuy T. Nguyen, Texas Instruments Incorporated, Plano

## Diophantus, Graphs, Networks, and Stoichiometry

Bruce Jeffrey Layman, Spokane, WA

## A Unified Graph Representation of Imperative Programs and Applications

Narayan C. Debnath, University of Wisconsin, River Falls

Thursday, July 20/10:30 AM

Contributed Presentations 16/Mission Courts South

## ODE's I

## Computational Singular Perturbation for Boundary Layer Type O.D.E.s.

S.H. Lam and D.A. Goussis, Princeton University

## A Method of Solving Singularly Perturbed Systems Containing Singular Manifolds

Zhong-mei Gu, Rensselaer Polytechnic Institute

## A Matrix Free Implicit Runge-Kutta Method

Jeff V. Richard, Science Applications International Corporation, San Diego; and Kris Stewart, San Diego State University

## Stability Enhancement of Explicit Boundary Value Runge-Kutta Methods

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

## Secant Approximations in an Implicit Runge-Kutta Solver for Stiff ODEs

Gordon Shamblin and Kris Stewart, San Diego State University

## Using Broyden Updates to Approximate Jacobians in a Semi-Implicit BDF Code

Laura Knight, Naval Ocean Systems Center; and Kris Stewart, San Diego State University

## The Method of Spectral Deferred Correction for Ordinary Differential Equations

Leslie Greengard and Vladimir Rokhlin, Yale University

## Numerical Computation and Continuation of Invariant Manifolds Connecting Fixed Points

Eusebius J. Doedel, Concordia University, Montreal, Canada; and Mark J. Friedman, University of Alabama, Huntsville

Thursday, July 20/10:30 AM

Contributed Presentations 17/Chenin

## O.R./ECONOMICS

## Generalized Scalings Satisfying Linear Equations

Uriel G. Rothblum, Technion-Israel Institute of Technology

## Mesh Independence of the Armijo Rule for Infinite Dimensional Problems

C.T. Kelley, North Carolina State University; and E.W. Sachs, Universitat Trier, West Germany

## Single Machine Scheduling with Preemption Penalties

Marc E. Posner and Rakesh V. Vohra, Ohio State University, Columbus

## A Bivariate Optimizing Algorithm Simulates Alternative Economic Policies

Mirek Karasek, PCA-IAP, Research & Development, Saudi Arabia

## Internalizing Externalities and Parallel Computing

Mohamed El-Hodiri, University of Kansas

## A Maxwell-Boltzmann Entropy Model of the Appalachian Steam Coal Market

Chin W. Yang, Clarion University of Pennsylvania

## Bounded Sensitivity of the Linear Leontief Model: A Diagnostic Index for the U.S. Economy

Chin W. Yang, Clarion University of Pennsylvania; Anthony Loviscek, Indiana University-Purdue University, Fort Wayne; and Ahmad Afrasiabi, Allegheny College

Thursday, July 20/3:45 PM

Contributed Presentations 18/Chablis

## OPTIMAL CONTROL

## Singularly Perturbed Control of the End-Temperature in a Long Slab

Arthur K. Gautesen, Iowa State University; and W. Edward Olmstead, Northwestern University

## Optimal Control Theory of Navier Stokes Equations

S.S. Sritharan, University of Southern California

## Matrix Continued Fractions and Riccati Equations

Calvin D. Ahlbrandt, University of Missouri, Columbia

## Neutral Interconnections in Decentralized Optimal Control of Discrete Time Linear Systems

Massoud Sinai, Rockwell International, El Segundo, CA; and Bahram Shahian, California State University, Long Beach

## Optimization in Complex Systems

Vladimir A. Staroselsky, Transportation Systems Center at Boston of the U.S. Department of Transportation

## Identification of Parameters for Partial Differential Equations in the Presence of Noisy Data

Frank Mathis, Baylor University

## Nonlinear Filtering for Image Restoration

Mou-Hsiung Chang, University of Alabama, Huntsville

## Adaptive Grids for Surface Interpolation

Jose E. Castillo, San Diego State University; and Lars Kai Hansen, Andrex Radiation Products A/S, Copenhagen, Denmark

Thursday, July 20/3:45 PM

Contributed Presentations 19/Cuyamaca

## DYNAMICAL SYSTEMS/MECHANICS

## Cracks in Vanishingly Thin Inhomogeneities

Chien H. Wu, University of Illinois, Chicago

## Thermal Shock Failure in Microelectronic Components: Model and Experiment

Geoffrey C. Scott, AT&T Bell Laboratories, Princeton; and Greg Astfalk, Convex Computer Corporation, Greenbelt, MD

## The Linear Thermoelastic Problem for a Strip with a Line Crack Parallel to Its Edges

S. Davidson, G. Melrose and J. Tweed, Old Dominion University

## Asymptotic Solution for Elastohydrodynamic Lubrication

Edward J. Bissett, GM Research Laboratories, Warren, MI

## Models for Structured Populations

George N. White III, Bedford Institute of Oceanography, Canada

## On the Numerical Solution of Euler-Lagrange Equations

Edward J. Haug, Florian A. Potra and Jim Yen, University of Iowa

## Hamiltonian Chaos and Breakdown of Uniformly Rotating States

Paul K. Newton, University of Illinois, Urbana

## To Reconstruct the Foundations of Newtonian Mechanics by Mathematical Approaches

Shu Zhongzhou, Southwestern Jiaotong University, People's Republic of China

# CONTRIBUTED PRESENTATIONS

Thursday, July 20/3:45 PM  
Contributed Presentations 20/Chenin  
**NUMERICAL ANALYSIS**

**Optimal Chebyshev Polynomials on Two Disjoint Intervals**  
Bernd Fischer, Stanford University

**Taylor Series Solution of a Class of Singular Diffusion Problems in Physiology**  
N.S. Asaithambi and J.B. Garner, Mississippi State University

**A Fast Algorithm for the Evaluation of Legendre Expansions**  
Bradley K. Alpert and Vladimir Rokhlin, Yale University

**A New Polynomial Equation Solver**  
T.E. Hull and R.A. Mathon, University of Toronto, Canada

**Modified Schwarz-Christoffel Transformations**  
Louis H. Howell, Massachusetts Institute of Technology

**Nonlinear Iterative Relaxation Methods in Remote Sensing**  
Alvaro R. De Pierro, State University of Campinas, Brazil

**A Teaching Package for Numerical Analysis**  
James L. Buchanan and Peter R. Turner, U.S. Naval Academy

**A Reliable Root Solver for Automatic Computation**  
Xingren Ying, Chinese Academy of Sciences, Beijing, PRC; and I. Norman Katz, Washington University, St. Louis, MO

**Barycentric Formulae for Some Rational Functions Involving Blaschke Products**  
Jean-Paul Berrut, Université de Fribourg, Switzerland

Friday, July 21/10:30 AM  
Contributed Presentations 21/Chablis  
**NUMERICAL LINEAR ALGEBRA II**

**Algorithms for Computing the Closest Orthogonal Matrix to any 3 x 3 Matrix**  
John N. Johnson and James W. Burrows, Boeing Computer Services, Seattle

**A New Matrix Decomposition Algorithm**  
L. Magnus Ewerbring and Franklin T. Luk, Cornell University

**It is Time to Resurrect the LR Algorithm**  
David S. Watkins, Washington State University

**Computing Accurate Eigenvalues by Inverse Iteration**  
Ilse C.F. Ipsen and Elizabeth R. Jessup, Yale University

**On a Block Implementation of Hessenberg Multishift QR Iteration**  
Z. Bai and J. Demmel, Courant Institute of Mathematics, New York University

**Using Partial Correlations to Compute Eigenvalues and Singular Values**  
Jaen-Marc Delosme and Ilse C.F. Ipsen, Yale University

**Non-normal Matrices, "Approximate Eigenvalues", and Numerical Algorithms**  
Lloyd N. Trefethen, Massachusetts Institute of Technology

Friday, July 21/10:30 AM  
Contributed Presentations 22/Laguna  
**O.D.E.'s II**

**Some Numerical Characteristics of Zone Fire Models**  
Glenn P. Forney and Leonard Y. Cooper, National Institute of Standards and Technology; and William F. Moss, Clemson University

**Stiff Equations Arising in Fire Modeling**  
William F. Moss, Clemson University; and Glenn P. Forney, National Institute of Standards and Technology

**Numerical Solutions of Transistor Equations**  
Rakesh K. Sharma, Northern Illinois University

**Construction of Velocity and Density of a Layered-Medium Using the Goupillaud Approach**  
M.A. Hooshyar, University of Texas, Dallas

**Mathematical Analysis of a Model Switched-Mode Power Supply**  
Gregory A. Kriegsmann, Northwestern University

**A Computational Approach for Locating All the Roots of a Vector Function**  
Pedro J. Zufria and Ramesh S. Guttalu, University of Southern California

**Limits of Virtual Lateral Inhibition in Parallel Activation Models**  
Michel Benaïm and Manuel Samuelides, ONERA/CERT and Ecole Nationale Supérieure de l'Aéronautique et de l'Espace, France

Friday, July 21/10:30 AM  
Contributed Presentations 23/Chenin  
**COMPUTER SCIENCE II**

**Decomposing Chinese Remaindering for Systolic Arrays**  
Cetin K. Koc, University of Houston, University Park; and Peter R. Capello, University of California, Santa Barbara

**Equivalence Classes of Hierarchical Clusterings and Distributions of Statistics**  
Christos Nikolopoulos, Bradley University

**Properties of Generalized Barker Sequences**  
Ning Zhang, Pacific Bell, San Ramon, CA

**Techniques for Integrating Symbolic and Numeric Computations**  
H.O. Tan, University of Akron

**An Algorithm for Planning Parallel Machines**  
Roberto Semenzato, Università di Padova, Italy

**Level-Index: Arithmetic for Parallel Architectures**  
Peter R. Turner, U.S. Naval Academy

**Multitasking on the Cray-2 and Cray Y-MP: An Experimental Study**  
Rod Fatoohi, NASA Ames Research Center

Friday, July 21/2:00 PM  
Contributed Presentations 24/Champagne  
Ballroom  
**PARALLEL NLA II**

**Distributed Sparse Orthogonal Factorization**  
Alex Pothén and Padma Raghavan, Pennsylvania State University

**A Fault Tolerant Technique for Matrix Computing**  
Joan E. Carletta and Franklin T. Luk, Cornell University

**Incremental Condition Estimation and Applications**  
Christian H. Bischof, Argonne National Laboratory

**On Reflexive and Antireflexive Matrices**  
Hsin-Chu Chen, University of Illinois, Urbana

**Parallel Performance of Iterative Method for Solving Nonsymmetric Linear Systems on Hypercubes**  
Shu-Mei Cheng, University of Virginia

**Performance of a Variational Algorithm for Approximating the Inverse of Sparse Banded Matrices**  
Jerry F. Magnan and Richard Bertram, Florida State University

**A Parallel Algorithm for Computing Banded Matrices for Dense Matrices**  
Wesley M. Conner and Bruce W. Suter, University of Alabama, Birmingham

Friday, July 21/2:00 PM  
Contributed Presentations 25/Chablis  
**PDE's II**

**Quasi-Linear Parabolic-Hyperbolic Singular Perturbation Problem: Asymptotic Analysis and Numerical Computation**  
Marc Garbey, Ecole Normale Supérieure de Lyon, France

**Semidiscrete Nitsche Approximation of Parabolic Boundary Value Problems**  
Irena Lasiecka, University of Virginia; and Gilbert Choudury, University of Cincinnati

**Weakly Non-uniform Thermal Effects in a Porous Catalyst**  
Francisco J. Mancebo and Jose M. Vega, Universidad Politécnica de Madrid, Spain

**A Fully Implicit Monte Carlo Method for Solving the Non Linear Radiative Transfer Equations**  
T. N'Kaoua, Centre d'Etudes de Limeil Valenton, France

**Some Variational Inequalities for a Class of Linear Magnetoresistors**  
Daniel R. Baker, GM Research Laboratories

**Bifurcation Methods for Free Boundary Problems**  
M. E. Brewster, Rensselaer Polytechnic Institute

**Adaptive Spectral Collocation Methods for Hyperbolic Equations**  
Jeffrey M. Augenbaum, University of Connecticut, Storrs

**Hankel Transform Type Integrals and Applications**  
Mihir J. Shah, Kent State University, Warren

## POSTER SESSIONS

### **An Approximate Boundary Condition for Structural Acoustic Interactions**

Clyde Scandrett, Naval Postgraduate School; and Greg Kriegsmann, Northwestern University

### **Scattering by Two Dimensional Periodic Structures**

Brian J. McCartin, United Technologies Research Center, East Hartford; and Gregory A. Kriegsmann, Northwestern University

### **An Approximate Boundary Condition for Scattering by Two Dimensional Periodic Structures**

Gregory A. Kriegsmann, Northwestern University; and Brian J. McCartin, United Technologies Research Center, East Hartford

### **Analytic Solution by Decomposition of a Nonlinear Dissipative Wave Equation**

G. Adomian, University of Georgia

Friday, July 21/2:00 PM

Contributed Presentations 26/Rose ANALYSIS

### **The Squeezing of Red Blood Cells Through Parallel-sided Channels with Near-minimal Widths**

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

### **A Computational Model for Cognition**

William C. Hoffman, Sierra Vista, AZ

### **Eigenfunctions of Operators That Model Multiple-pinhole Tomographic Imaging Systems**

John N. Aarsvold and Harrison H. Barrett, University of Arizona

### **A Category-Theoretic Approach to Data Modeling**

Ronald K. Pearson, Du Pont Experimental Station, Wilmington, DE

### **Shape Reconstruction of Two-dimensional Non-convex Bodies**

Nasit Ari, Lafayette College

### **Recovery of Discontinuities Using a Parametric Form of Regularized Inversion**

Bryan J. Travis, Los Alamos National Laboratory

### **A Velocity Inversion Problem Involving an Unknown Source**

Paul E. Sacks, Iowa State University

### **Polarization Dynamics for Optical Fiber Solitons**

David J. Muraki and William L. Kath, Northwestern University

### **An Iterative Method to Compensate for the Interpolation Distortion**

S. Aghagolzadeh, Purdue University; and Farokh A. Marvasti, Illinois Institute of Technology

### **Snell's Law in Normed Linear Planes**

Mostafa Ghandehari, Naval Postgraduate School

Thursday, July 20/3:45PM

Poster Session 1/Exhibit Hall

### **An Optimal Preconditioner of Interval Gauss-Seidel Method**

Chenyi Hu and Baker Kearfott, University of Southwestern Louisiana

### **Vector Implementation of Orthogonal Transforms for Image Coding Applications**

Mohamed El-Sharkawy, Bucknell University

### **Graphical Stochastic Dominance**

William E. Stein, Texas A&M University, College Station; and Philip J. Mizzi, Arizona State University, Phoenix

### **Application of Importance Sampling in Uncertainty Analysis**

Seung C. Chay, Westinghouse R&D Center, Pittsburgh, PA

### **Improved Data Locality in LU Decomposition**

Roderic Murufas, Sparta, Inc., Anaheim

### **Application of Stable Solvers of Singular Linear Systems to Block Linear Systems**

W. Govaerts, University of Ghent, Belgium

### **Systolic Adaptive Feedback Controllers Based on Orthogonal Transformations**

Purusottam Mookerjee, Villanova University

### **An Iterative Method for Approximating the Eigenvalues of a Quadratic Operator Pencil**

Roman I. Andrushkiw, New Jersey Institute of Technology

### **A Study of Inverse Systems**

Farokh A. Marvasti and Chuande Liu, Illinois Institute of Technology

### **Adaptive Predictive Transform Control**

Erlan H. Ferial, CUNY, Staten Island

### **Parallel Matrix Algorithms on the Symult 2010**

Robert A. van de Geijn, University of Texas, Austin

Friday, July 21/2:00 PM

Poster Session 2/Exhibit Hall

### **The Development of An Integrated Computer Classroom**

Richard A. Alo, University of Houston-Downtown

### **Some Implementation Issues Associated with Multidimensional Interval Newton Methods**

John J. Dinkel and Marietta J. Tretter, Texas A&M University, College Station; and Danny Wong, Chinese University of Hong Kong

### **A New Extension of Slender Body Theory**

James F. Geer, State University of New York, Binghamton; and Carl M. Andersen, College of William and Mary

### **Asymptotic and Exceedance Properties of a Non-Gaussian Random Process Model of Atmospheric Turbulence**

David S. Newman, Boeing Computer Services, Seattle

### **A Comparison of Euler and Navier-Stokes Solutions Generated by the Piecewise-Parabolic Method (PPM)**

Paul R. Woodward and Wei Yang, University of Minnesota

### **New Methods for Nonlinear Mechanics in Particle Accelerators**

Robert L. Warnock, Stanford University

### **Automatic Mathematical Catastrophe**

("Autmathcat") At Even Integer Dimensionality Superuniversality in Mathematics Dominating Physics: Synergetics Paradigm and Dichotomy Superuniversality Class and Crossover Principle of Complexity via Parsimony Edward Siegel, Synergetics Paradigm & Dichotomy, San Francisco

### **Some Results on 'Locking'**

Manil Suri, University of Maryland, Baltimore County

### **Hybrid Perturbation-Galerkin Solutions of Nonlinear Oscillator Equations**

Carl M. Andersen, College of William and Mary; and James F. Geer, SUNY, Birmingham

### **Solutions to a Benchmark Problem**

Involving Periodic Viscous Entrance Flow in a Semi-Infinite Circular Tube I.S. Goldberg, St. Mary's University; G.F. Carey, R. McLay, and L. Phinney, University of Texas, Austin

### **Special Notice to Contributed Presentation Authors and Chairs of Contributed Presentation Sessions:**

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

### **Please note:**

For presentations with more than one author, an underline is used to denote the author who will present the paper.

## TRANSPORTATION

### BY AIR

**United** and **Delta** Airlines have been chosen as the official carriers for this meeting. You can fly to San Diego and save on travel from July 13-24, 1989 inclusive.



In a special arrangement with SIAM, United and Delta Airlines are offering you the services of their toll free convention reservation desks, along with a complement of discounts:

- 5% off any regularly discounted fare for which you qualify, including First Class and Ultra Saver Fares.

**THE DISCOUNTS CAN RANGE FROM 40% - 70% OFF NORMAL COACH FARES!**

*OR... for those of you who do not qualify for the above discounts*

- **United and Delta Airlines** will offer a minimum of 40% off regular coach fares. There is no minimum stay or advance purchase required with United Airlines or Delta Air Lines.
- **United and Delta Airlines** have a special discounted fare that we at SIAM encourage you to ask for. It does involve staying overnight either the Saturday before or after the conference. However, in many cases the cost of the hotel for the extra night is still cheaper than paying the airfare to arrive on a Sunday and depart on a Thursday or Friday.

#### To make reservations for one of the above discounted fares:

- Call United Airlines Convention Desk, at 1-800-521-4041, seven days a week 8:00 AM to 11:00 PM Eastern Time. *Be sure to mention the SIAM account number: 9026A*
- 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: U0135.*
- 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.*

### CAR RENTAL

**Budget Rent A Car** has been selected as the official car rental agency for the 1989 SIAM Annual Meeting. The following rates will apply:

Type of Car	Daily Rate	Weekly Rate
Economy	\$30.00	\$140.00
Compact	\$32.00	\$176.00
Intermediate	\$34.00	\$187.00
Full-Size 2 dr.	\$36.00	\$198.00
Full-Size 4 dr.	\$38.00	\$209.00
Luxury	\$39.00	\$249.00

- These rates are valid July 9-28, 1989 and are available at the airport location and the 4955 Ruffner Road location.

- Daily and Weekly rates include unlimited mileage

#### Rental Requirements

- 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
- You must have one of the following credit cards to rent a car: AMEX, Master Card, VISA, Diners Club or Sears
- The prices quoted do not include refueling services, tax, optional collision damage waiver, and personal accident insurance.

#### Reservations

We encourage you to make an advance reservation, as on-site availability cannot be guaranteed. Make reservations by calling: 1-800-772-3773. *Be certain to mention that you are attending the 1989 SIAM Annual Meeting, July 16-21, 1989 in San Diego, in order to receive the discounted rates.*

### BY CAR

#### From the Airport by Car

From the airport, you will be able to see the Sheraton Harbor Island Hotel. When leaving the airport get on Harbor Drive and head towards downtown. There is a ramp to get onto the Harbor Drive and once there, there will be a Y in the road. Take a left at this Y and proceed on to Harbor Island Drive. The first driveway on the right takes you to the Sheraton Harbor Island Hotel.

#### From Points North or South

Take Highway 5 South if coming from the North and take Highway 5 North if coming from the South. Follow Highway 5 until you see signs for the San Diego Airport. Proceed all the way to the airport. When you approach the airport, you'll be on Harbor Drive. Make a right on Harbor Island Drive. The first driveway on the right takes you to the Sheraton Harbor Island Hotel.

## HOTEL INFORMATION

### Sheraton Harbor Island East

1380 Harbor Island Drive  
San Diego, CA 92101  
(619) 291-2900

The Sheraton is located directly on the San Diego Bay which makes it easier for you to enjoy watching the boats sail into the sunset on either a private balcony or patio which each room has. For your enjoyment, the hotel is equipped with two swimming pools and a hydro-jet pool. There is sailing, fishing, racquetball, health club, sauna, and bicycling right at the hotel. For those of you who enjoy jogging, the Sheraton has over 5-miles of jogging trails. You can even take a Bay Cruise from their private docks. We urge you to bring the necessary items to enjoy some of the facilities that will be available to you while staying at the Sheraton.

SIAM is holding a block of rooms at the Sheraton Hotel. These rooms are being held on a first come, first served basis at \$76 (Single) and \$91 (Double). *These rooms will be held for our exclusive use only until June 23, 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 (619) 291-2900 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 1989 SIAM Annual Meeting to receive the discounted rate.

**Late Arrivals:** A deposit equal to one night's stay is required to hold each reservation for arrivals after 6:00 PM. No deposit will be required for those arriving before 6:00 PM.

**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 at least 24 hours in advance of the stated date of your arrival to avoid any unnecessary charges.*

**Dining:** The Sheraton Hotel has two restaurants. The Cafe Del Sole gives you the feeling of a side-walk cafe and serves breakfast, lunch and dinner. The cafe is open 6:00 AM - 12:00 PM and the prices range between \$4.00 and \$16.00. For more elegant dining, Sheppard's is where you will want to venture. Sheppard's is only open for dinner, 6:00 PM - 10:00 PM, and the prices range between \$19.50 and \$25.00. For late night snacks, the hotel does provide 24 hour room service. Should you want to visit the downtown area, you will find restaurants for any type of cuisine that you are looking for. To get downtown, you can either take a cab from the front of the hotel, (the cost is \$5.00 - \$8.00 each way) or you can take the complimentary shuttle to the airport and catch the city bus which runs every 10 minutes for \$1.00.

**About the weather:** San Diego was voted by meteorologists the "only area in the U.S. with perfect weather". The average annual temperature is 70 degrees. Most daily forecasts show San Diego to be mild, warm and sunny. The climate is ideally suited for year-round outdoor activity. The moderate climate and resort atmosphere contribute to a relative informal style of dress. Since the evenings along the Coast get chilly, a sweater or jacket is in order all year. A few of the city's more exclusive restaurants require a coat and tie for gentlemen, but most welcome casual attire.

## BUSES/SIGHTSEEING

Being described as the "only area in the U.S. with perfect weather", no matter what plans you make in San Diego, it is sure to be an enjoyable experience. In order to assist attendees and their guests with transportation and site-seeing while in San Diego, SIAM will provide transportation to the following areas for your enjoyment.

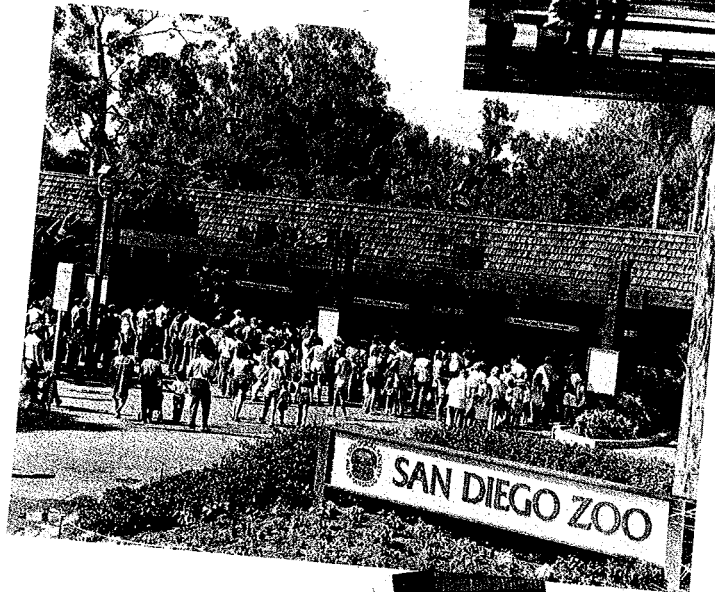
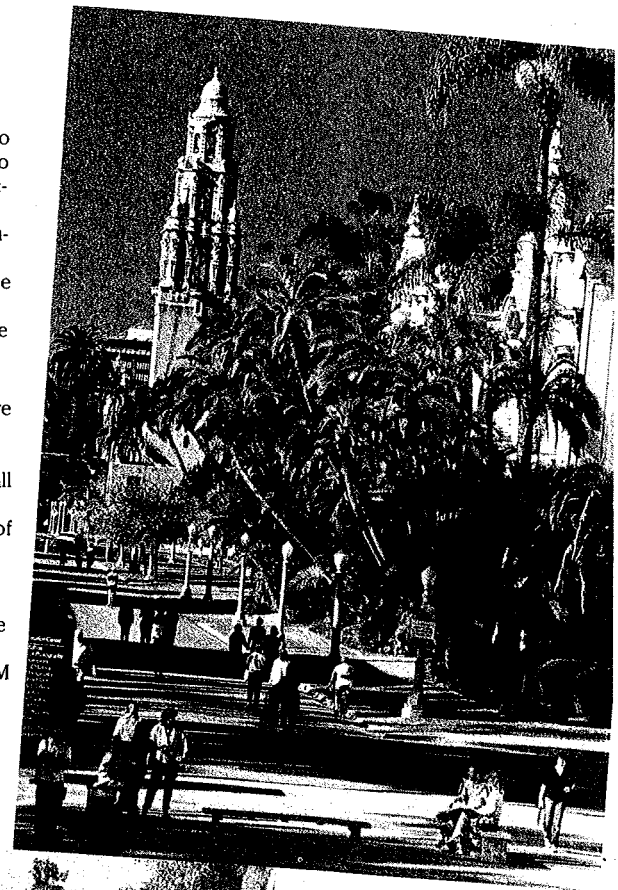
**HORTON PLAZA** with its restored facades and art-deco style architecture is sure to be an exciting adventure for those of you looking for a shoppers paradise.

**SAN DIEGO ZOO:** Visit the famous San Diego Zoo, located in beautiful Balboa Park. Here more than 3,600 animals live with a conspicuous absence of wire cages, including many that are among the rarest in the world! Most of the 1200 species are living in enclosures that are as much like their natural habitat as possible. We suggest that you wear comfortable shoes since the zoo is built on a number of hills. You may want to tour the Children's Zoo where everyone delights in seeing the babies! Baby primates and mammals in the nursery as well as otters, pandas, spider and squirrel monkeys will entertain you face-to-face. There are many fast-food type stands throughout the zoo, with picnic tables and benches located throughout the park.

**SEA WORLD:** A trip to San Diego just isn't complete without a visit to Sea World, the home of baby Shamu. The 110-acre park has landscaped grounds and gardens that bloom profusely year round. Sea World features 7 different shows including Shamu, the killer whale, performing in a 6-million gallon tank of water. Other shows are the very funny Spooky-Kooky Castle with performances by sea lions and sea otters. The porpoise/dolphin show on the picturesque lagoon is also a favorite. In between shows, you can also explore the 35 different exhibits that sea world has to offer. There is a petting and feeding pool for dolphins and porpoises and a sea lion outdoor enclosure where you can buy fish and feed the noisy barking creatures. There are lots of fast-food restaurants, serving seafood, mexican, pizza, ice cream, beer, and chicken. Each night in the summer there is a fireworks display at 10:00 PM.

**OLD TOWN:** Here you will see where San Diego first started. This is the sight of the first settlers to the area. The town is filled with spanish architecture and ambiance. There are many parks and museums to browse through as well as small boutiques and shops. This entire area is influenced by the Latin-American culture and is visable in the items that are sold as well as the types of foods available. This is a must to those interested in the past.

**BUSES:** At the Sheraton Harbor Island East, there is Molly the Trolley, a bus that goes to each of the above locations everyday. It leaves from the hotel every two hours. The cost is \$5.00 for an all day pass to ride the trolley. The schedule and tickets can be acquired at the Conseigere Desk of the Hotel. For those wishing to go into downtown San Diego, there will be a free bus service from the hotel Monday thru Thurday eveinings, 6:30 PM - 11:30 PM. Free bus information can be acquired at the SIAM Registration Desk, located outside the Champagne Ballroom before 5:00 PM each 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. Advance registration must be received by July 10, 1989. The registration desk will be open as listed below.

Saturday, July 15,	5:00 PM - 9:00 PM
Sunday, July 16	8:00 AM - 8:00 PM
Monday, July 17	7:00 AM - 5:30 PM
Tuesday, July 18	7:30 AM - 5:30 PM
Wednesday, July 19	7:30 AM - 5:30 PM
Thursday, July 20	7:30 AM - 5:30 PM
Friday, July 21	7:30 AM - 3:30 PM

### REGISTRATION FEES:

		SIAM Member	Non- Member	Student
Short Course	Advance	\$110	\$130	\$65
	On-Site	\$130	\$150	\$85
Meeting	Advance	\$100	\$125	\$15
	On-Site	\$120	\$145	\$15

### SOCIAL EVENTS

#### Welcoming Reception

Sunday, July 16, 8:00 PM - 10:00 PM  
Chablis Room  
Cash Bar

#### Beer Party

Monday, July 17, 6:15 PM - 8:00 PM  
Harbor Terrace  
Beer, assorted sodas, mini hamburgers, mini pizzas, hot dogs on a stick, chicken wings, fried zucchini and mushrooms, fresh fruit kabobs, chip and dip tray.  
Cost: \$15.00

#### Harbor Dinner Cruise

Wednesday, July 19, 6:30 PM - 9:30 PM  
Enjoy the view of the city skyline as you cruise by the magnificent sights of the San Diego Harbor while listening to the melodic sounds of a piano. There will be a sit-down dinner served on the cruise consisting of dinner rolls, tossed salad with ranch dressing, New York strip steak cabernet, Italian baked tomato, carrots, chocolate mousse cake and wine. There will be a cash bar available for those wishing to purchase additional drinks. The boat will pick up and drop off passengers at the hotel.  
Cost: \$30.00

#### Stragglers Buffet

Friday, July 21, 6:30 PM  
Harbor Terrace  
This buffet is especially designed for those of you who will not be leaving until Saturday and yet want one more opportunity to get together with your colleagues. The buffet will consist of tossed salad, carrot and onion salad, pasta salad, vegetable crudite, vegetable lasagna, coq au vin, braised brisket of beef with piquash sauce, lyonnaise potatoes, stir fried vegetables, assorted pastries, bread and rolls and coffee, tea or milk. A cash bar will be available for any additional drinks.  
Cost: \$28.00

### 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 outside the Champagne Ballroom of the Sheraton Harbor Island Hotel. If you join for this meeting, SIAM will retroactively give you the member rate for registration. The SIAM membership fee is \$60.00.

### 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 Sheraton Harbor Island is (619) 291-2900. The Sheraton 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  
The Boeing Company  
BP America  
Cray Research, Inc.  
E.I. duPont de Nemours and Company  
Eastman Kodak Company  
Exxon Research and Engineering Company  
General Motors Corporation  
GTE Laboratories, Inc.  
Hollandse Signaalapparaten B.V.  
IBM Corporation  
ICASE-NASA Langley Research Center  
IMSL, Inc.  
MacNeal-Schwendler Corporation  
Marathon Oil Company  
Martin Marietta Energy Systems  
Mathematical Sciences Research Institute  
Schlumberger Industries  
Supercomputing Research Center, a division of  
Institute for Defense Analyses  
Texaco Inc.  
United Technologies Corporation

## UPCOMING CONFERENCES

September 25 - 28, 1989  
**SIAM Conference on Mathematical and Computational Issues in Geophysical Fluid and Solid Mechanics**  
Stouffer Greenway Plaza Hotel  
Houston, TX

September 27 - 29, 1989  
**SIAM Workshop on Geophysical Inversion**  
Stouffer Greenway Plaza Hotel  
Houston, TX

November 6 - 10, 1989  
**SIAM Conference on Geometric Design**  
Sheraton Mission Palms Hotel  
Tempe, AZ

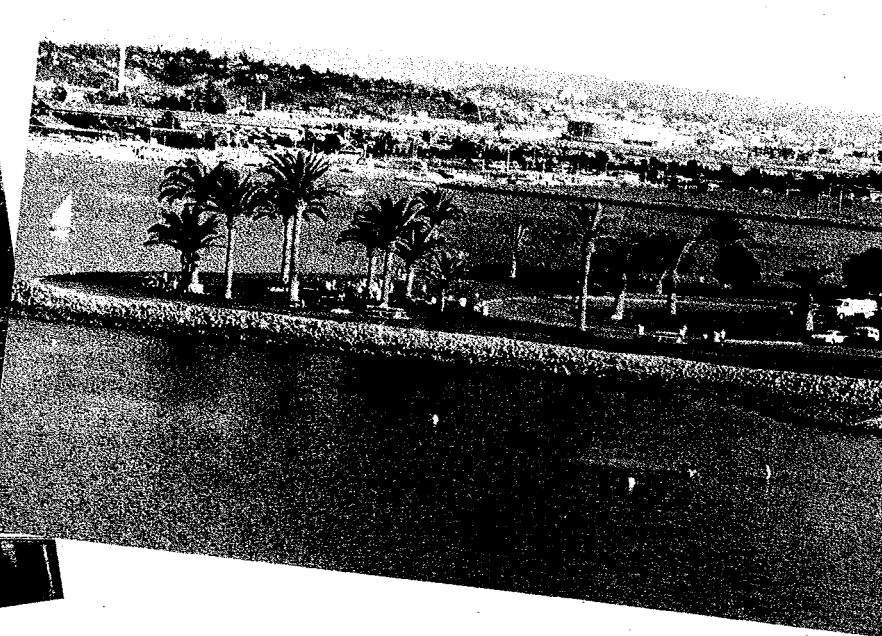
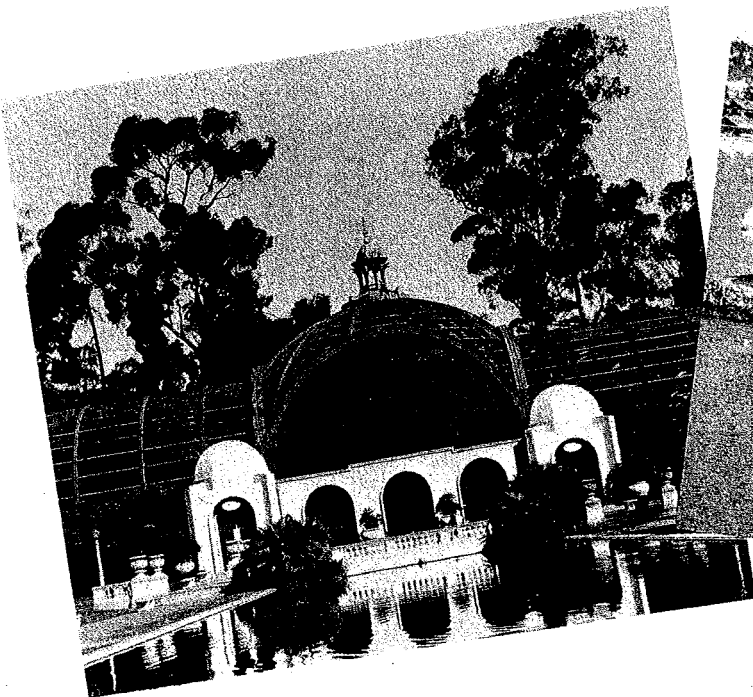
December 11 - 13, 1989  
**Fourth SIAM Conference on Parallel Processing for Scientific Computing**  
Hyatt Regency Hotel  
Chicago, IL

January 22 - 24, 1990  
**ACM/SIAM Symposium on Discrete Algorithms**  
Cathedral Hill Hotel  
San Francisco, CA

March 5 - 7, 1990  
**SIAM Conference on Applied Probability in Science and Engineering**  
Clarion Hotel  
New Orleans, LA

May 7 - 10, 1990  
**SIAM Conference on Applications of Dynamical Systems**  
Marriott Hotel  
Orlando, FL

July 16 - 20, 1990  
**SIAM Annual Meeting**  
Hyatt Regency Hotel  
Chicago, IL



## HOTEL RESERVATION FORM

### 1989 SIAM Annual Meeting

July 17-21, 1989  
Sheraton Harbor Island East  
San Diego, California

#### PLEASE SEND ME A CONFIRMATION NOTICE

Specially discounted rooms are being held for our exclusive use until June 23, 1989. 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 1989 SIAM Annual Meeting. Telephone: 1-619-291-2900.

Name \_\_\_\_\_ Phone \_\_\_\_\_

Address \_\_\_\_\_

City \_\_\_\_\_ State \_\_\_\_\_ Zip \_\_\_\_\_

Please reserve ☐ Single (\$76) ☐ Double (\$91) Arrival Date \_\_\_\_\_

Arrival Time \_\_\_\_\_ Check-Out Date \_\_\_\_\_

Guarantee my room for late arrival (after 6:00 PM) ☐ Yes ☐ No

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 an envelope and mail to: Reservations, The Sheraton Harbor Island East, 1380 Harbor Island Drive, San Diego, CA 92101-1092.

\* You only need to list your credit card number if you want to guarantee your room for late arrival.

## ADVANCE REGISTRATION FORM

### 1989 SIAM Annual Meeting

July 17-21, 1989

Sheraton Harbor Island East San Diego, CA 92101

Advance registration form must be received at the SIAM office by July 10, 1989. If paying by check, please make check payable to SIAM.

#### REGISTRATION FEES:

		SIAM Member	Non- Member	Student
Short Course	Advance	\$110	\$130	\$65
	On-Site	\$130	\$150	\$85
Meeting	Advance	\$100	\$125	\$15
	On-Site	\$120	\$145	\$15

#### Registration Fee:

Short Course	\$ _____	\$ _____	\$ _____
Meeting	\$ _____	\$ _____	\$ _____
Beer Party \$15.00	\$ _____	\$ _____	\$ _____
Harbor Dinner Cruise \$30.00	\$ _____	\$ _____	\$ _____
Stragglers Buffet \$28.00	\$ _____	\$ _____	\$ _____
Total	\$ _____	\$ _____	\$ _____

Please Print

Name \_\_\_\_\_

First

Last

Affiliation \_\_\_\_\_

Department \_\_\_\_\_

Address \_\_\_\_\_

City \_\_\_\_\_ State \_\_\_\_\_ Zip \_\_\_\_\_

Telephone Number \_\_\_\_\_

Local Address in San Diego \_\_\_\_\_

I wish to pay by ☐ AMEX ☐ VISA ☐ MC ☐ Check

Credit Card Number \_\_\_\_\_

Expiration Date \_\_\_\_\_

Signature \_\_\_\_\_

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.