(1963) who considered alternating direction methods for solving the iterative formula

$$(1 - r\delta^2 \hat{x})(1 - r\delta \hat{y}^2)u^{(m+1)} = [(1 - r\delta x^2)(1 - r\delta \hat{y}^2) + r(\delta \hat{x}^2 + \delta \hat{y}^2 + \frac{1}{2}\delta \hat{x}^2 \delta \hat{y}^2)]u^{(m)}.$$

It is not possible to factorize the right-hand side of this formula, and so it cannot be split into Peaceman-Rachford form like (5). As a result the examination of the convergence of the procedure is considerably more difficult and the method more complicated than the method of the present paper. The second attempt was by Cannon and Douglas (1964) who proposed a threelevel alternating-direction iterative method. The presence of the extra level, of course, adds undue complication to the numerical procedure.

6. Acknowledgements

The calculations were carried out on the IBM 1620 computer of the University of St. Andrews. Dr. G. Fairweather's share of the work was performed whilst he was in receipt of a Carnegie Scholarship.

References

- BIRKHOFF, G., VARGA, R. S., and YOUNG, D. M. (1962). Alternating Direction Implicit Methods, "Advances in Computers", Vol. 3, Acadamic Press, New York.
- CANNON, J. R., and DOUGLAS, J. (1964). "Three-level Alternating Direction Iterative Methods", Contributions to Differential Equations, Vol. 3, pp. 189–198.
- DOUGLAS, J., and GUNN, J. E. (1964). "A general formulation of Alternating Direction Methods, Part 1. Parabolic and Hyperbolic Equations", Numerische Mathematik, Vol. 6, pp. 428-453.
- Fox, L. (1962). Numerical Solution of Ordinary and Partial Differential Equations, Pergamon Press, London.
- KANTOROVICH, L. V., and KRYLOV, V. I. (1958). Approximate Methods of Higher Analysis, Interscience, New York.
- MILLER, K. (1965). "Numerical Analogs to the Schwarz Alternating Procedure", Numerische Mathematik, Vol. 7, pp. 91-103.
 MITCHELL, A. R., and FAIRWEATHER, G. (1964). "Improved Forms of the alternating direction methods of Douglas, Peaceman, and Rachford for solving parabolic and elliptic equations", Numerische Mathematik, Vol. 6, pp. 285-292.
- PEACEMAN, D. W., and RACHFORD, H. H. (1955). "The numerical solution of parabolic and elliptic differential equations", J. Soc. Indust. and Appl. Math., Vol. 3, pp. 28–41.
- PRICE, H. S., and VARGA, R. S. (1962). "Recent numerical experiments comparing successive overrelaxation iterative methods with A.D.I. methods", Gulf Research and Development Co., Pittsburgh.
- REID, J. K., and WALSH, J. E. (1965). "An elliptic eigenvalue problem for a re-entrant region", J. Soc. Indust. and Appl. Math., Vol. 13, pp. 837-850.
- SAMARSKII, A. A., and ANDREEV, V. B. (1963). "On a difference scheme of increased accuracy for equations of elliptic type with some spatial variables", Z. Vycisl. Mat. i Mat. Fiz., Vol. 3, pp. 1006-1013.
- SAUL'EV, V. K. (1963). "Solution of certain boundary value problems on high-speed computers by the fictitious-domain method", Siburck. Mat. Z., Vol. 4, pp. 912-925.
- WACHSPRESS, E. L. (1957). "A generalised two-space dimension multigroup coding for the IBM 704", C.U.R.E. report KAPL-1724, General Electric Co., New York.
- YOUNG, D. M., and EHRLICH, L. (1960). "Numerical experiments involving boundary problems in Differential Equations", Boundary Problems in Differential Equations, pp. 143-162. University of Wisconsin Press, Madison.
- YOUNG, D. M. (1955). "ORDVAC solutions of the Dirichlet problem", J. Assoc. Comp. Mach., Vol. 2, pp. 137-161.

Book Review

Principles of Coding, Filtering and Information Theory, by Leonard S. Schwarz, 1963; 255 pages. (London: Cleaver-Hume Press Ltd., 72s.)

Information Transmission, by Elwyn Edwards, 1964; 133 pages. (London: Chapman and Hall Limited, 15s.)

Here are two admirable books on the same subject, but written for very different people—Schwarz for the mathematical engineer and Edwards for the experimental psychologist. As this is not evident from the short titles, care should be taken to select the right book before ordering from a catalogue! Schwarz's *Principles of Coding, Filtering and Information Theory* covers modern statistical communication theory, coding, generalized harmonic analysis, signal detection and feedback communication, all treated in an elementary but fully professional manner. It is distinguished by exceptional clarity of expression, and every noteworthy aspect of the subject is introduced in the one convenient volume, which is well referenced.

Elwyn Edwards' Information Transmission is entirely different because it makes no assumption of mathematical literacy on the part of the reader. It comes as a shock to find that the experimental psychologist is thought to need an explanation of brackets and indices, but in thirteen pages the author gives all the mathematics he needs. (The definition of probability was demolished by Jeffreys long ago, but no matter.) It has always seemed to the reviewer that experimental psychologists cannot do anything very much with information theory except to use its definitions and terms. These provide him with something to plot. At the present stage, as at ten years ago, one can only hope that the concepts prove suggestive—clearly the author's hope also. He is to be congratulated on explaining the subject so simply and so readably.