

SU DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCE

SYLLABUS (*Tentative*)

MATH 471/571 *Numerical Methods*

- Objectives:** To introduce computational mathematics and basic numerical analysis. To introduce various techniques to solve problems in mathematics, computer science, engineering, and physical science.
- Description:** This is an ideal course for those who wish to solve real-world problems through mathematical techniques, and also learn about various errors which may contaminate numerical results.
- Prerequisites:** Programming experience (COSC 117, 118, or 120) and one of the following: MATH 306, MATH 310, or MATH/PHYS 309.
- Text:** Numerical Methods and Analysis, 2nd edition by James F. Epperson; Wiley

	Weeks
<i>Mathematical Preliminaries and Error Analysis</i>	2.5
Review of calculus (limits, continuity, differentiability, Riemann integral, Taylor Series), computer arithmetic, errors in scientific computation, computer software.	
<i>Survey of simple methods and tools</i>	1.0
Numerical Differentiation, Nested Multiplication, Euler's method and Linear interpolation	
<i>Solutions of Equations of One Variable</i>	2.0
The bisection method, Newton's method, error analysis, secant Method, fixed point iteration.	
<i>Interpolation and Approximation</i>	2.0
Lagrange polynomials, divided differences, Hermite interpolation, splines.	
<i>Numerical Integration</i>	2.0
Simpson's, Trapezoidal and Midpoint Rules, Gaussian quadrature,,	
<i>Numerical Solution of Initial-Value Problems</i>	2.0
Euler's methods, Runge-Kutta methods, Multistep methods, stability.	
<i>Optional Topics</i>	.5
<i>Tests and Review</i>	<u>2.0</u>
	14.0

EVALUATION

Assignments and Projects	50%
Tests	25-38%
Final Examination	12-25%

Graduate students will be assigned special homework/test problems or projects.

NOTE: ONCE A STUDENT HAS RECEIVED CREDIT, INCLUDING TRANSFER CREDIT, FOR A COURSE, CREDIT MAY NOT BE RECEIVED FOR ANY COURSE WITH MATERIAL THAT IS EQUIVALENT TO IT OR IS A PREREQUISITE FOR IT.