

Department of Mathematics Course syllabus March, 2019

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Learner:	Second year Civil& Metal G2A
Course:	Numerical method
Course code:	Math 2073
Pre-requisite:	Computer Programming(Comp2064)
Credit Hours:	5 ECTS
Academic year:	$2019/2^{nd}$ semester

Course Objective

At the end of the course students will be able to:

- Identify and estimate computational errors;
- Solve systems of linear and non-linear equations;
- Compute data fitting
- Perform numerical differentiation and integration;
- Examine numerical solution differential equations.

Course Learning Outcomes

- 1. Demonstrate understanding of common numerical methods and how they are used to obtain approximate solutions to otherwise intractable mathematical problems.
- 2. Apply numerical methods to obtain approximate solutions to mathematical problems.
- 3. Derive numerical methods for various mathematical operations and tasks, such as interpolation, differentiation, integration, the solution of linear and nonlinear equations, and the solution of differential equations.
- 4. Analyse and evaluate the accuracy of common numerical methods.
- 5. Implement numerical methods in Matlab.
- 6. Write efficient, well-documented Matlab code and present numerical results in an informative way.

1. Basic Concepts in Error Estimation

- 1.1 Mathematical Modeling
- 1.2 Errors and Approximations in Computation
- 1.3 Types of Errors
- $1.4\,$ Introduction to MatLab

2. Numerical Solutions of Non-linear Equation

- 2.1 Bisection Method
- $2.2\,$ Fixed point Iteration Method
- 2.3 Newton Raphson Method
- 2.4 Secant Method

3. Solving System of Equations

- 3.1 Direct method review
- 3.2 LU decomposition method
 - 3.2.1 Crout's and Doolittle's decomposition method
 - 3.2.2 Chelosky decomposition method
- 3.3 Indirect (Iterative) method
 - 3.3.1 Jacobi's method
 - 3.3.2 Gauss-Seidel method
- 3.4 Eigen value Problem
 - 3.4.1 Power method
 - 3.4.2 Inverse Power Method
- 3.5 System of non-linear equations
 - 3.5.1 Newton Raphson method
 - 3.5.2 General fixed point Iteration method

4. Interpolation

- 4.1 Newton's forward interpolation formula
- $4.2\,$ Newton's backward interpolation formula
- 4.3 Lagrange's interpolation formula
- $4.4\,$ Newton's divided difference interpolation formula
- 4.5 Spline interpolation

5. Least Square Method

- 5.1 Linear least square method
- 5.2 Non-linear least square method(exponential and polynomial)
- 5.3 Continuous least square method

6. Numerical Differentiation and Integration

- 6.1 Numerical Differentiation
- 6.2 Numerical Integration
 - 6.2.1 Newton cotes quadrature formula
 - 6.2.1.1 Trapezoidal rule
 - 6.2.1.2 Simpson's rules

- 6.2.4 Gauss quadrature
- 6.2.5 Romberg's Integration

7. Numerical solutions of differential equation

- 7.1 Euler's method
- 7.2 Modified Euler's method
- 7.3 Runge-Kutta method

Assessment Method

- 1. Continuous assessment 60% (i.e, test+quiz+project+assignment)
- 2. Final exam 40%
- 3. Attendance requirement: minimum 80%

References

- 1. Richard L. Burden, Numerical Analysis, 2016, 10th Ed.
- 2. Erwin Kreyszig (2010), Advanced Engineering mathematics, 9th edition.
- 3. Chapra C.S. and Canale P.R. (2015), Numerical Methods for Engineers with Programming and Software Application, 7th edition, McGraw-Hill Education.
- 4. Jaan Kiusalaas(2005). Numerical Methods in Engineering with MATLAB, Cambridge University Press.