

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:** MATH 306, MATH/PHYS 309 or MATH 310, and programming (COSC 117, 118, or 120).

**Text:** "Numerical Methods", by Faires and Burden, Brooks/Cole,.

**Weeks**

*Mathematical Preliminaries and Error Analysis*

2.5

Review of calculus (limits, continuity, differentiability, Riemann integral, Taylor Series), computer arithmetic, errors in scientific computation, computer software.

*Solutions of Equations of One Variable*

2.0

The bisection method, the secant method, Newton's method, error analysis, Müller's method.

*Interpolation and Polynomial Approximation*

2.0

Lagrange polynomials, divided differences, Hermite interpolation, parametric curve.

*Numerical Integration and Differentiation*

2.5

Basic quadrature rules, Gaussian quadrature, multiple integrals, improper integrals, numerical differentiation.

*Numerical Solution of Initial-Value Problems*

2.0

Taylor methods, Runge-Kutta methods, extrapolation methods.

*Approximation Theory*

1.0

Discrete and continuous least squares approximation, rational function approximation.

*Solutions of Systems of Nonlinear Equations*

1.0

Newton's method, quasi-Newton methods.

*Tests and Review*

1.0  
14.0

**EVALUATION**

Assignments and Projects	20-30%
Tests	40-60%
Final Examination	20-30%

**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.