

# National University of Computer & Emerging Sciences - FAST Lahore

**Course:** Numerical Computing

**Semester:** Fall-2020

**Credit hours:** 3+0

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## **Objective:**

To provide suitable and effective methods called Numerical Methods, for obtaining approximate representative numerical results of the problems.

2. To solve problems in the field of Applied Mathematics, Theoretical Physics and Engineering which requires computing of numerical results using certain raw data.

3. To solve complex mathematical problems using only simple arithmetic operations. The approach involves formulation of mathematical models of physical situations that can be solved with arithmetic operations.

4. To deal with various topics like finding roots of equations, solving systems of linear algebraic equations, interpolation and regression analysis, numerical integration & differentiation, solution of differential equation, boundary value problems, solution of matrix problems.

5. To facilitate numerical computing.

At the end of the course, it is expected from students to obtain a working knowledge of how to apply numerical methods to real-world problems and a basic understanding of the mathematics and properties of these methods.

## **Text Books / Reference Books:**

Numerical Analysis by Burden Faires

Applied Numerical Analysis by Gerald / Wheatley

An Introduction to Numerical Analysis (2<sup>nd</sup> Edition) by Kendall E. Atkinson

Computer-Oriented Numerical Methods by P. Thangaraj

Numerical Methods Using MATLAB by John H. Mathews and Kurtis D. Fink

Numerical Methods by S Kalavathy.

## **Grading Policy:**

Grads will be awarded on the basis of continuous assessment through quizzes, assignment, two midterm exams and a final exam. The distribution of marks is as under:

**Assignment (10), Quizzes (10), Midterm exams 1 & 2 (15+15) and Final exam (50)**

**Grading Scheme: Relative grading scheme will be followed.**

Topics
<b>Introduction to Numerical Computing</b> What is Numerical Computing/Analysis. Error, Different types of errors, convergence computer arithmetic, Algorithms, Numerical soft wares etc.
<b>Interpolation with equally spaced data</b> The difference table, Newton's forward and backward difference formulae, Gauss formula, stirling's interpolation formula, Bessel's interpolation formula, Inverse Interpolation.
<b>Interpolation with unequally spaced data</b> Lagrange's formula, divided differences, divided-difference table, Newton Divided difference formula.

**Numerical differentiation**

Numerical differentiation based on forward and backward differences, Numerical differentiation based on Gauss forward, Gauss backward, Sterling's, Bessel's and Laplace Everet formula, Newton divided difference and Lagrange's formulae.

**Numerical integration**

The composite trapezoidal rule, composite Simpson's rule, Romberg Integration based on Trapezoidal and Simpson's rules

**The solution of nonlinear equations**

Bisection method, Regula-Falsi method, Newton-Raphson method, Fixed point iteration, Secant method, Error analysis for iterative methods.

**Solution of system of linear equations**

(direct method):

Gauss's elimination method based on partial and total pivoting, LU decomposition, Doolittle's method, Crout's method, Cholesky's method.

(Indirect method)

Iterative methods: Gauss Jacobi iterative method, Gauss Seidel iterative method.

**Numerical solution of ordinary differential equations**

Taylor's series method for single ODE and system of ODEs, Picard method, Euler's method, Improved Euler's method, Modified Euler method, Runge-Kutta methods of order 1,2,3 and 4 for single ODE and system of ODEs,

**Multistep methods:** Predictor-Corrector schemes including Adams-Bash-Forth technique, Adams-Molten technique, Milan's technique.

Higher order equations and systems of differential equations.

Finite difference method, Stability, convergence and consistency of the methods.

**Additional Topics**

1. Curve Fitting by method of Least Square (Linear, quadratic and higher order parabolas), Nonlinear curve fitting for Transcendental curves etc
2. Multivariate interpolation, numerical differentiation and integration.
3. Computer implementation of numerical techniques in various situations.
4. Some advanced (Recent) semi numerical Schemes for the solution of ODEs including (Homotopy Perturbation Method, Optimal Homotopy Asymptotic Method, Homotopy Analysis Method, He Laplace Method, Implicit and Explicit RK Methods, RK45 Method, HPM Least Square Technique etc.