

Numerical Methods (2022)

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What is numerical methods?

- **The development and study of efficient and robust procedures for solving problems with a computer**
- **Numerical solution**
 - **Even an analytic solution is subject to the errors except exact arithmetic is used**
 - **Require procedures & mathematical (numerical) computation**
 - **Is always an approximation - Require error analysis**
 - **Requires computers to evaluate the numerical solutions - Require time analysis**

Topics to be covered

- **Chap 0: Numerical Computing and Computers**
- **Chap 1: Solving Nonlinear Equations**
- **Chap 2: Solving Sets of Equations**
- **Chap 3: Interpolation and Curve Fitting**
- **Chap 4: Approximation of Functions**
- **Chap 5: Numerical Differentiation and Integration**
- **Chap 6: Optimization**
- **Chap 7: Numerical Solution of Ordinary Differential Equations**
- **Chap 8: Numerical Eigenvalue and Eigenvector**

Reference books

- **Text book**

- **Applied Numerical Analysis (7th Ed.),
By C.F. Gerald and P.O. Wheatley, Addison-
Wesley, 2004**

- **References:**

- **Scientific Computing: An Introductory Survey, 2nd Ed. (2002), by Michael Heath, McGraw-Hill**
- **Applied Numerical Methods with MATLAB for Engineers and Scientists, (2005), by S. C. Chapra, McGraw-Hill.**
- **Numerical Recipes in C++, 2nd Ed. (2002) by William H. Press, Saul A. Teukolsky, William T. Vetterling, Brian P. Flannery, Cambridge University Press**

Quiz and Exam

- **Quiz**
 - Questions will be assigned for practicing
 - At least a quiz for each chapter
- **One midterm and final exam**
- **Grading**
 - Quiz (33%)
 - Midterm (33%)
 - Final (34%)