National University of Computer & Emerging Sciences - FAST Lahore

Course Name: CS2008: Numerical Computing
Semester: Fall-2022
Credit hours: 3+0
Instructor: Dr. Mubashir Qayyum
Email: mubashir.qayyum@nu.edu.pk
Telephone: (042) 111 128 128 Ext (283)

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 (2nd 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: Absolute
Note: Tentative topics in Sessional I, II and final exam are highlighted in yellow, blue and gray respectively.

Topics
Introduction to Numerical Computing What is numerical computing and numerical analysis. Error, Different types of errors, convergence of computer arithmetic, Algorithms, Numerical soft wares etc. **Interpolation with equally spaced data** The difference table, Newton's forward and backward difference formulae, Gauss formula, stirling's interpolation formula, Bessel's interpolation formula, Inverse Interpolation. **Interpolation with unequally spaced data** 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.

Numerical Solution of BVPs:
Finite difference method, Stability, convergence and consistency of the methods.

Additional Topics

1. Mathematica implementation of different numerical techniques.
2. Multivariate interpolation, numerical differentiation and integration.
3. Review of some advanced pure and semi numerical schemes for the solution of ODEs including Homotopy based schemes (Homotopy Perturbation Method, Optimal Homotopy Asymptotic Method, Homotopy Analysis Method, He Laplace Method and Least Square with HP Algorithm), and Modifications of RK family of methods (Implicit and Explicit RK Methods, RK45 Methods) etc.