L T P C

OBJECTIVES:

- To introduce the basic concepts of solving algebraic and transcendental equations.
- To introduce the numerical techniques of interpolation in various intervals in real life
- situations
- To acquaint the student with understanding of numerical techniques of differentiation and integration which plays an important role in engineering and technology disciplines.
- To acquaint the knowledge of various techniques and methods of solving ordinary differential equations.
- To understand the knowledge of various techniques and methods of solving various types of partial differential equations.

UNIT I SOLUTION OF EQUATIONS AND EIGENVALUE PROBLEMS

12

Solution of algebraic and transcendental equations - Fixed point iteration method – Newton Raphson method - Solution of linear system of equations - Gauss elimination method – Pivoting - Gauss Jordan method – Iterative methods of Gauss Jacobi and Gauss Seidel - Eigenvalues of a matrix by Power method and Jacobi's method for symmetric matrices.

UNIT II INTERPOLATION AND APPROXIMATION

12

Interpolation with unequal intervals - Lagrange's interpolation - Newton's divided difference interpolation - Cubic Splines - Difference operators and relations - Interpolation with equal intervals - Newton's forward and backward difference formulae.

UNIT III NUMERICAL DIFFERENTIATION AND INTEGRATION

12

Approximation of derivatives using interpolation polynomials - Numerical integration using Trapezoidal, Simpson's 1/3 rule - Romberg's Method - Two point and three point Gaussian quadrature formulae - Evaluation of double integrals by Trapezoidal and Simpson's 1/3 rules.

UNIT IV INITIAL VALUE PROBLEMS FOR ORDINARY DIFFERENTIAL EQUATIONS 12

Single step methods - Taylor's series method - Euler's method - Modified Euler's method - Fourth order Runge - Kutta method for solving first order equations - Multi step methods - Milne's and Adams - Bash forth predictor corrector methods for solving first order equations.

UNIT V BOUNDARY VALUE PROBLEMS IN ORDINARY AND PARTIAL DIFFERENTIAL EQUATIONS

12

Finite difference methods for solving second order two - point linear boundary value problems - Finite difference techniques for the solution of two dimensional Laplace's and Poisson's equations on rectangular domain – One dimensional heat flow equation by explicit and implicit (Crank Nicholson) methods – One dimensional wave equation by explicit method.

OUTCOMES:

TOTAL: 60 PERIODS

Upon successful completion of the course, students should be able to:

- Understand the basic concepts and techniques of solving algebraic and transcendental
 equations.
- Appreciate the numerical techniques of interpolation and error approximations in various intervals in real life situations.
- Apply the numerical techniques of differentiation and integration for engineering problems.
- Understand the knowledge of various techniques and methods for solving first and second order ordinary differential equations.
- Solve the partial and ordinary differential equations with initial and boundary conditions by using certain techniques with engineering applications.

TEXTBOOKS:

- 1. Burden, R.L and Faires, J.D, "Numerical Analysis", 9th Edition, Cengage Learning, 2016.
- 2. Grewal, B.S., and Grewal, J.S., "Numerical Methods in Engineering and Science", Khanna Publishers, 10th Edition, New Delhi, 2015.

REFERENCES:

- 1. Brian Bradie, "A Friendly Introduction to Numerical Analysis", Pearson Education, Asia, New Delhi, 2007.
- 2. Gerald. C. F. and Wheatley. P. O., "Applied Numerical Analysis", Pearson Education, Asia, 6th Edition, New Delhi, 2006.
- 3. Mathews, J.H. "Numerical Methods for Mathematics, Science and Engineering", 2nd Edition, Prentice Hall, 1992.
- 4. Sankara Rao. K., "Numerical Methods for Scientists and Engineers", Prentice Hall of India Pvt. Ltd, 3rd Edition, New Delhi, 2007.
- 5. Sastry, S.S, "Introductory Methods of Numerical Analysis", PHI Learning Pvt. Ltd, 5th Edition, 2015