

- Learn the conceptual variations when advancing in calculus from one variable to multivariable discussion.
- Understand the maximization and minimization of multivariable functions subject to the given constraints on variables.
- Learn about inter-relationship amongst the line integral, double, and triple integral formulations.
- Familiarize with Green's, Stokes' and Gauss divergence theorems, and learn applications.

SYLLABUS OF DSC-11

UNIT – I: Calculus of Functions of Several Variables (18 hours)

Basic concepts, Limits and continuity, Partial derivatives, Tangent planes, Total differential, Differentiability, Chain rules, Directional derivatives and the gradient, Extrema of functions of two variables, Method of Lagrange multipliers with one constraint.

UNIT – II: Double and Triple Integrals (15 hours)

Double integration over rectangular and nonrectangular regions, Double integrals in polar coordinates, Triple integrals over a parallelepiped and solid regions, Volume by triple integrals, Triple integration in cylindrical and spherical coordinates, Change of variables in double and triple integrals.

UNIT – III: Green's, Stokes' and Gauss Divergence Theorem (12 hours)

Vector field, Divergence and curl, Line integrals and applications to mass and work, Fundamental theorem for line integrals, Conservative vector fields, Green's theorem, Area as a line integral, Surface integrals, Stokes' theorem, Gauss divergence theorem.

Essential Reading

1. Strauss, Monty J., Bradley, Gerald L., & Smith, Karl J. (2007). Calculus (3rd ed.). Dorling Kindersley (India) Pvt. Ltd. Pearson Education. Indian Reprint.

Suggestive Reading

- Marsden, J. E., Tromba, A., & Weinstein, A. (2004). Basic Multivariable Calculus. Springer (SIE). Indian Reprint.

DISCIPLINE SPECIFIC CORE COURSE – 12: NUMERICAL ANALYSIS

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Numerical Analysis	4	3	0	1	Class XII pass with Mathematics	DSC-2: Real Analysis DSC-5: Calculus

Learning Objectives: The main objective of this course is to introduce:

- Various computational techniques to find approximate value for possible root(s) of algebraic and non-algebraic equations.
- Methods to solve system of linear equations and ordinary differential equations.
- The use of computer algebra system (CAS) by which the numerical problems can be solved both numerically and analytically, and to enhance the problem-solving skills.

Learning Outcomes: This course will enable the students to:

- Learn some numerical methods to find the zeroes of nonlinear functions of a single variable, up to a certain given level of precision.
- Learn Gauss–Jacobi, Gauss–Seidel methods to solve system of linear equations.
- Get aware of using interpolation techniques, for example in finding values of a tabulated function at points which are not part of the table.
- Learn finding numerical solutions of difference equations which are obtained converting differential equations using techniques from calculus.

SYLLABUS OF DSC-12

UNIT – I: Methods for Solving Algebraic and Transcendental Equations (12 hours)

Rate and order of convergence; Bisection method, Method of false position, Fixed point iteration method, Newton's method, and Secant method, their order of convergence and convergence analysis.

UNIT – II: Techniques to Solve Linear Systems and Interpolation (15 hours)

LU decomposition and its applications; Iterative methods: Gauss–Jacobi, Gauss–Seidel methods; Lagrange and Newton interpolation, Piecewise linear interpolation.

UNIT – III: Numerical Differentiation and Integration (18 hours)

First and higher order approximation for the first derivative, Approximation for the second derivative; Numerical integration by closed Newton–Cotes formulae: Trapezoidal rule, Simpson's rule and its error analysis; Euler's method to solve ODE's, Modified Euler method, Runge–Kutta Method (fourth-order).

Essential Reading

1. Bradie, Brian. (2006). A Friendly Introduction to Numerical Analysis. Pearson Education India. Dorling Kindersley (India) Pvt. Ltd. Third impression 2011.

Suggestive Readings

- Gerald, Curtis F., & Wheatley, Patrick O. (2007). Applied Numerical Analysis (7th ed.). Pearson Education. India.
- Jain, M. K., Iyengar, S. R. K., & Jain, R. K. (2012). Numerical Methods for Scientific and Engineering Computation. (6th ed.). New Age International Publisher, India, 2016.

Note: Non programmable scientific calculator may be allowed in the University examination.

Practical (30 hours)- Practical / Lab work to be performed in Computer Lab: Use of computer algebra system (CAS) software: Python/SageMath/Mathematica/MATLAB/Maple/Maxima/Scilab etc., for developing the following numerical programs:

1. Bisection method.

2. Newton-Raphson method.
3. Secant method.
4. LU decomposition method.
5. Gauss–Jacobi method.
6. Gauss–Seidel method.
7. Lagrange interpolation.
8. Newton interpolation.
9. Trapezoidal rule.
10. Simpson's rule.
11. Euler's method.
12. Runge–Kutta Method (fourth-order).

Note: Examination scheme and mode shall be as prescribed by the Examination Branch, University of Delhi, from time to time.