

CPE 310: Numerical Analysis for Engineers

Course Overview

Ahmed Tamrawi



B.Eng. Computer Engineering
(Class of 2007)

IOWA STATE
UNIVERSITY

IOWA STATE
UNIVERSITY

M.Sc. Computer Engineering
(Class of 2011)

Ph.D. Computer Engineering
(Class of 2016)



Secure Programming

Static Program Analysis *Data & Pattern Mining*

Software Analysis & Security

Bug finding and Malware detection *Build System Analysis*

Abstractions and Symbolic Evaluations



YOU

- *Name*
- *Year in undergraduate program.*
- *Something about you*
 - *Food you like.*
 - *Programming languages you used.*
 - *Open source projects you contributed to.*
- *What do you think of this course?*
- *What are your goals after graduation?*

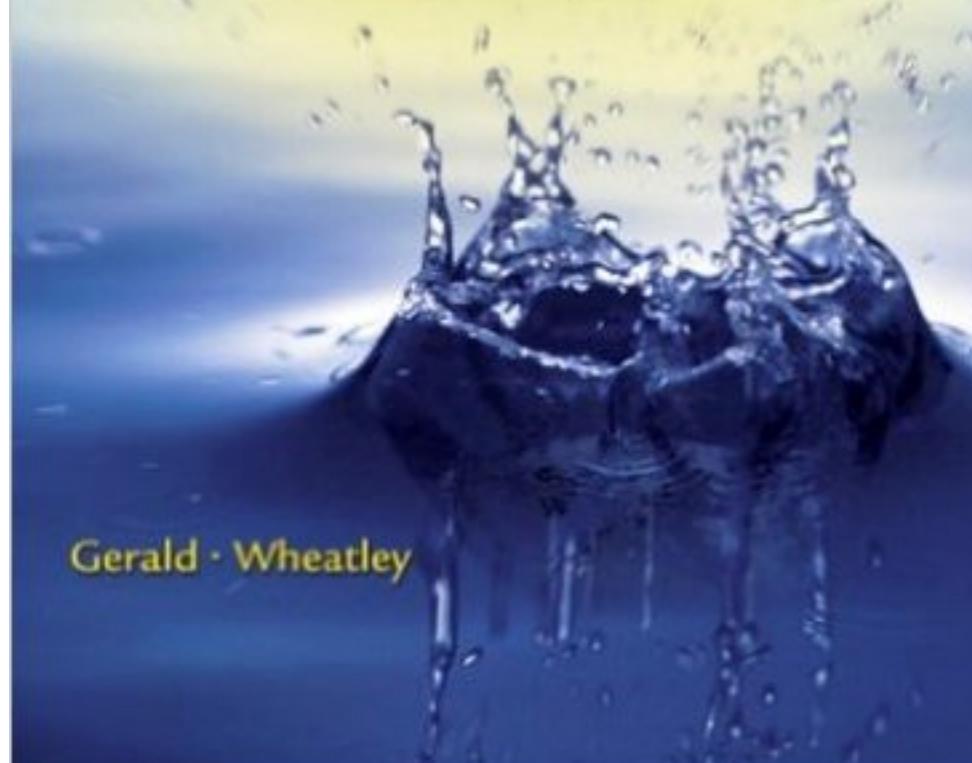
Course Website

<https://sites.google.com/site/cpe310spring2017/>

Syllabus

Applied Numerical Analysis

Seventh Edition



Gerald · Wheatley

Goal of the Class

This is not a course to teach you to code

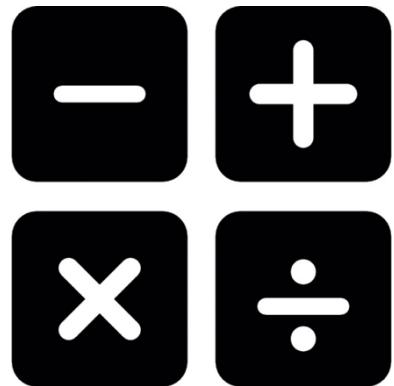


This is a course to teach you **computer algorithms** for analyzing and solving science and engineering problems in numerical ways

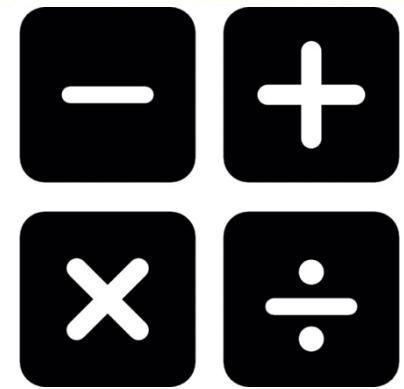
We will learn how a computer can be used to solve problems that **may not be solvable** by the techniques that are taught in most calculus courses



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1 2 3 4 5
6 7 8 9 10



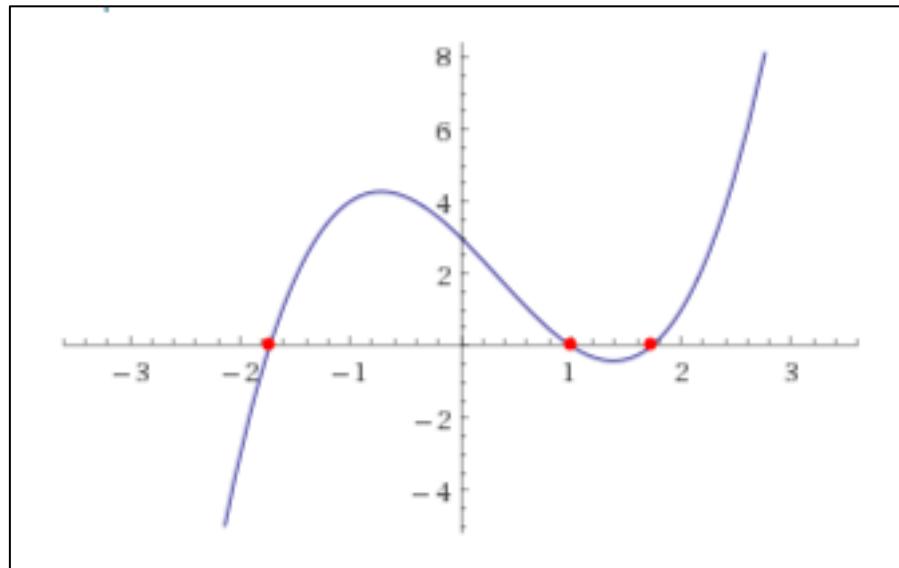
Analysis in Mathematics

Solve a problem through equations. The equations must then be reduced to an answer through the procedures of algebra, calculus, differential equations, partial differential equations, or the like.

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$$f(x) = x^3 - x^2 - 3x + 3$$



$$x^3 - x^2 - 3x + 3 = 0$$

$$(x^3 - x^2) + (-3x + 3) = 0$$

$$x^2(x - 1) - 3(x - 1) = 0$$

$$(x - 1)(x^2 - 3) = 0$$

$$x = 1, \pm\sqrt{3}$$

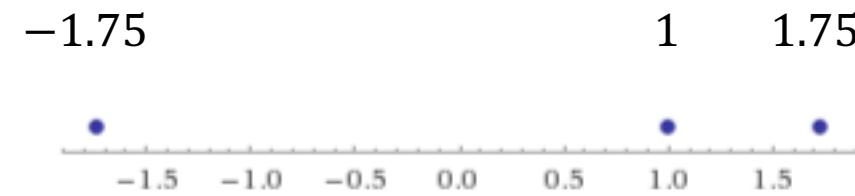
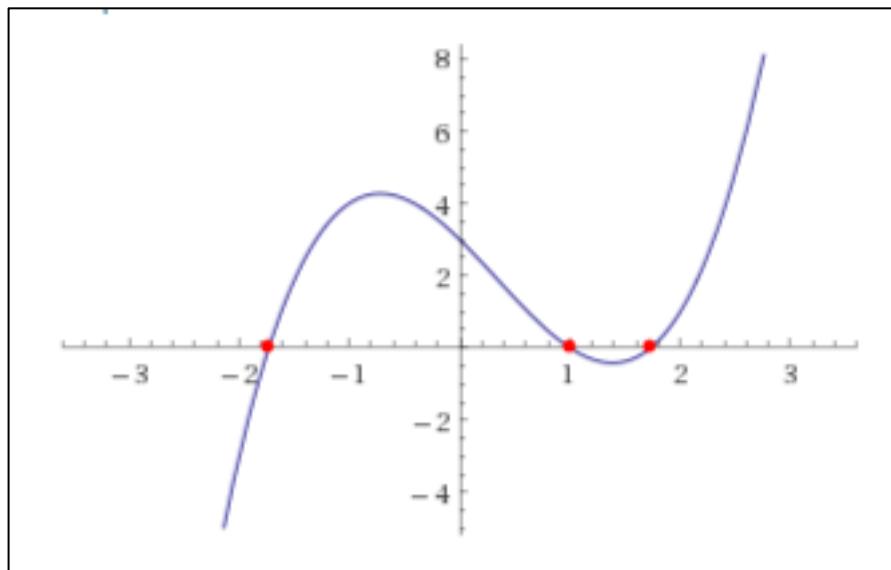
Numerical Analysis

The only procedures to solve the problem are arithmetic: add, subtract, multiply, divide, and compare. Since these operations are exactly those that computers can do

Numerical Analysis

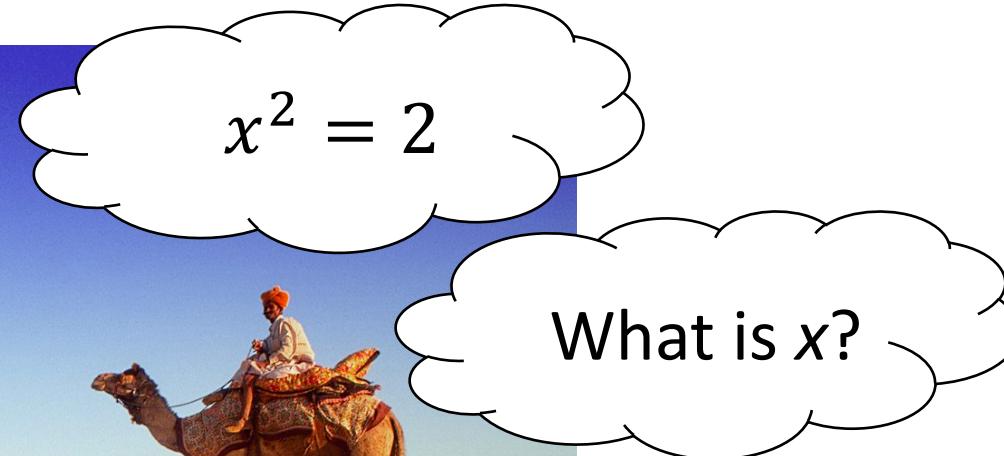
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$$f(x) = x^3 - x^2 - 3x + 3$$



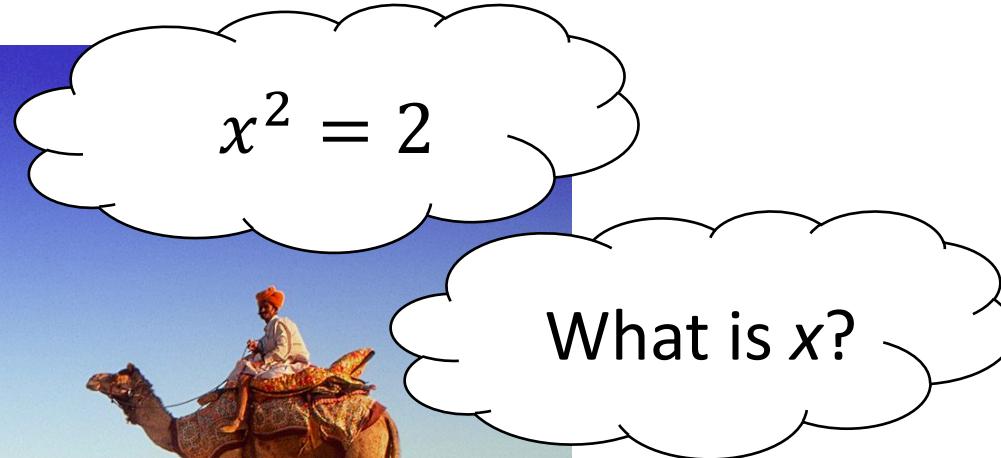
$$\sqrt{3} = 1.73205080757$$


$$x^2 = 2$$

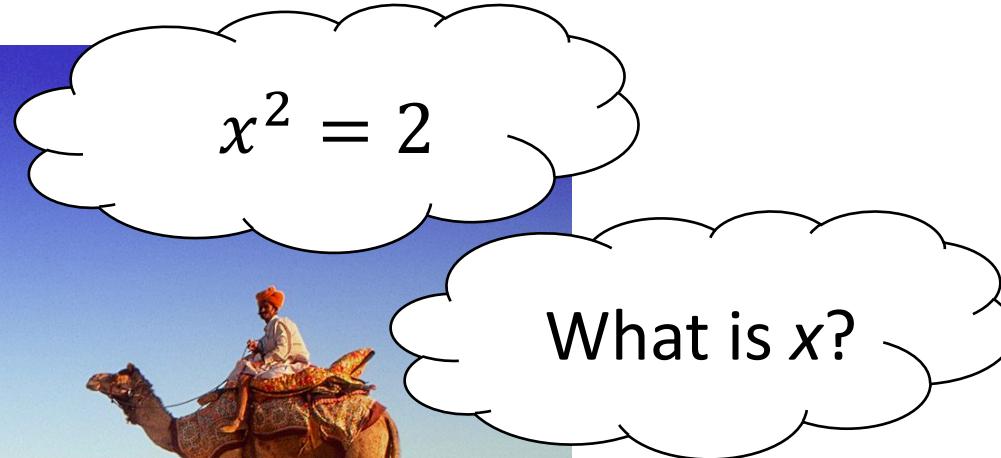


$$x^2 = 2$$

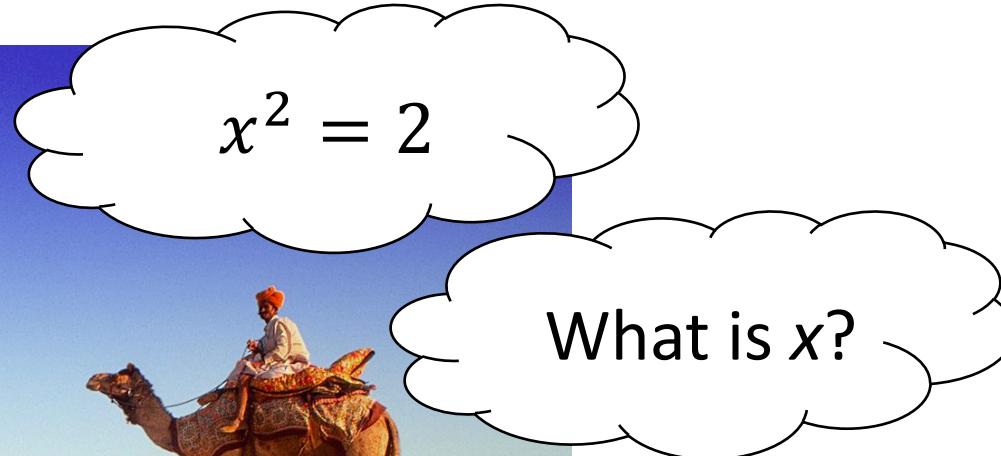
What is x?



$$x = \sqrt{2}$$

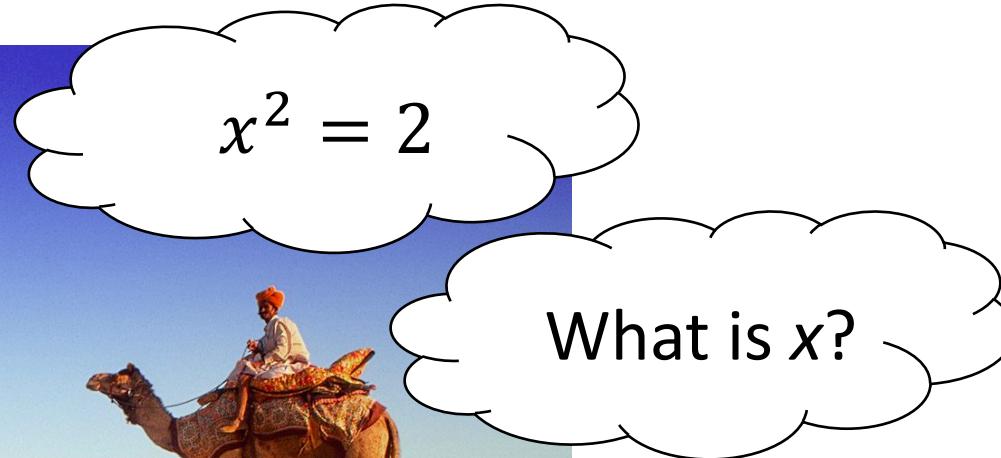


$$(1.5)^2 = 2.25 \text{ } \textcolor{red}{Too Large}$$



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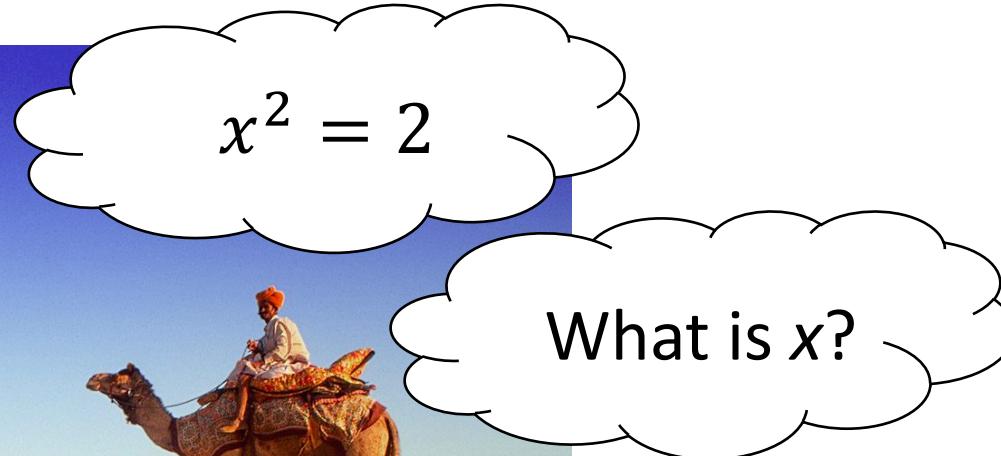
$$(1.4)^2 = 1.96 \text{ } \textcolor{red}{Too Small}$$



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$$(1.45)^2 = 2.1025 \text{ } \textcolor{red}{A\ Bit\ Closer}$$

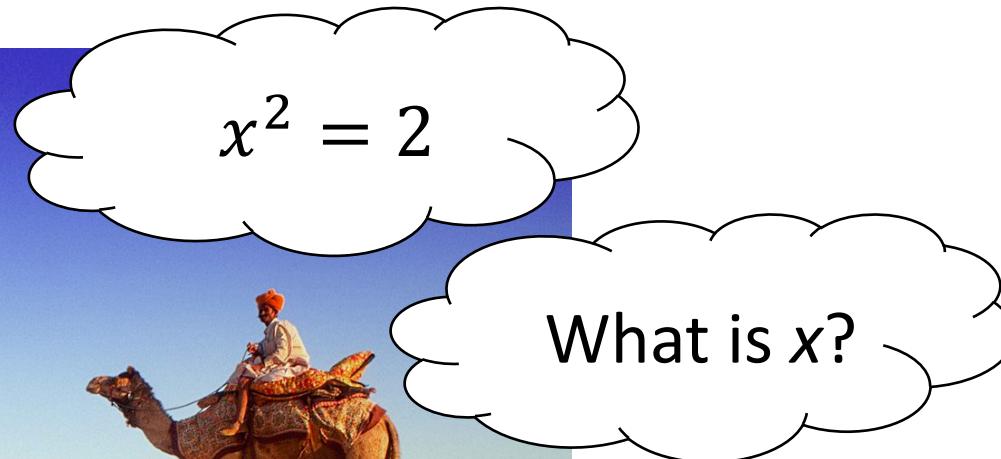


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$$(1.4125)^2 = 1.919515625 \text{ } \textcolor{red}{Pretty\ Close}$$



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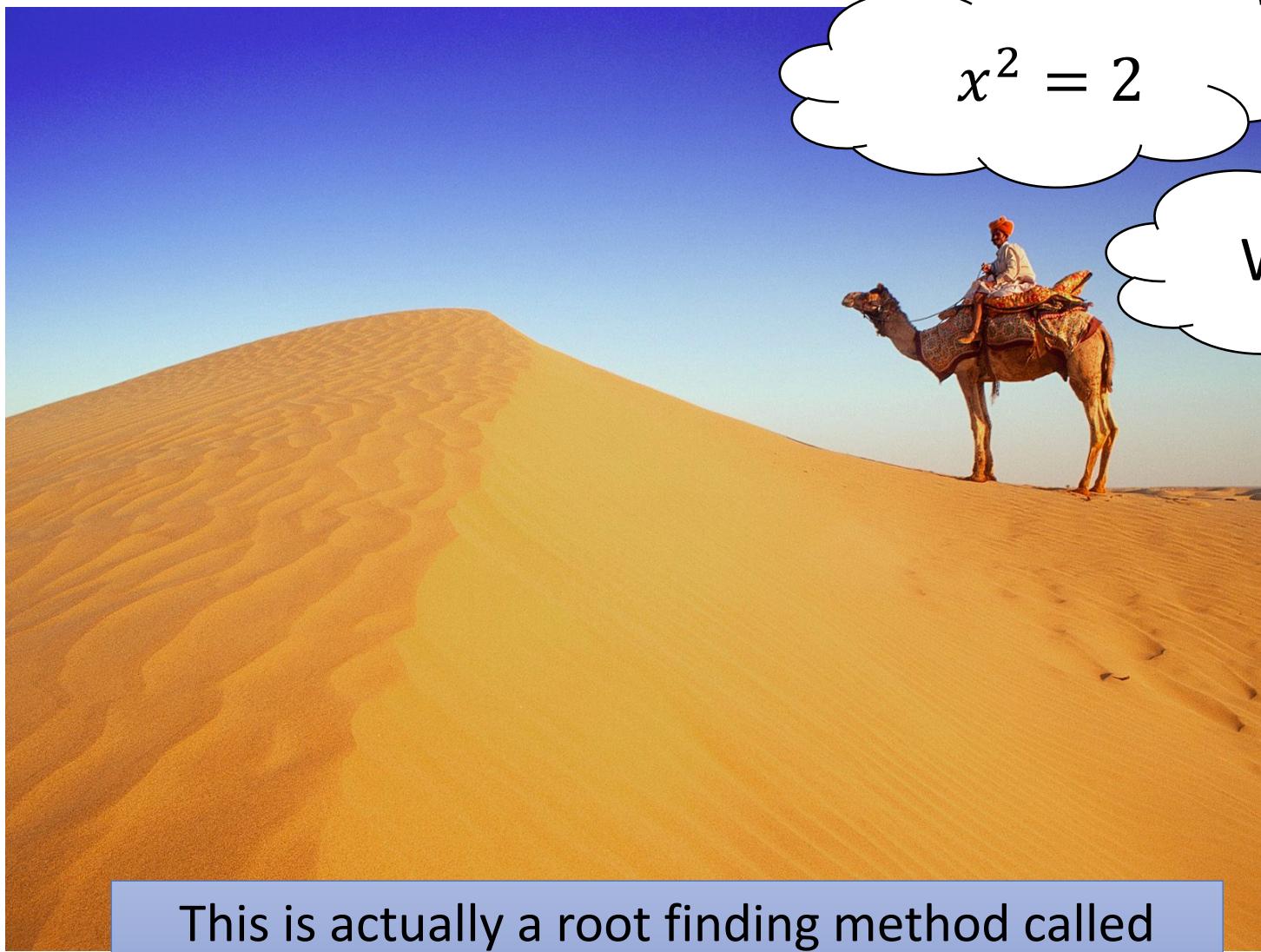
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$$(1.4125)^2 = 1.919515625 \text{ } \textcolor{red}{Pretty Close}$$

$$\sqrt{2} = 1.41421356237$$



This is actually a root finding method called
“Bisection”

$$(1.5)^2 = 2.25 \text{ } \textcolor{red}{Too Large}$$

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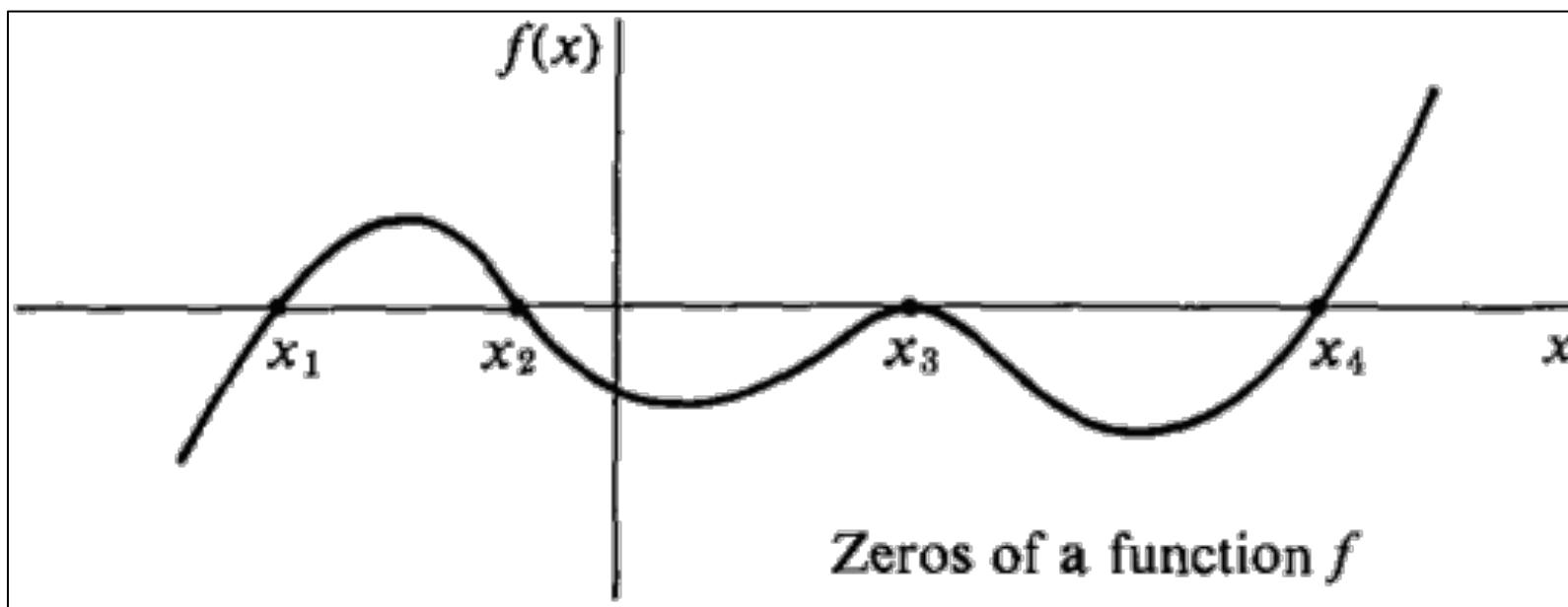
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$$\sqrt{2} = 1.41421356237$$

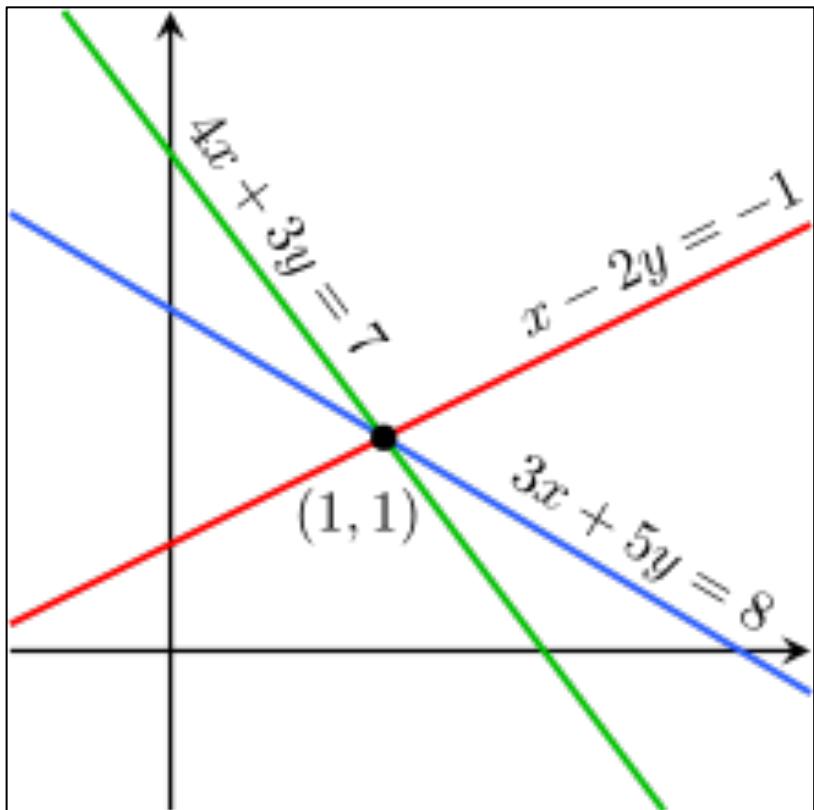
Accuracy, Approximation, and Error

*Examines the important topic of the accuracy of computations and the different sources of errors.
Errors that are due to the way that computers store numbers are examined in some detail*

Solving Nonlinear Equations



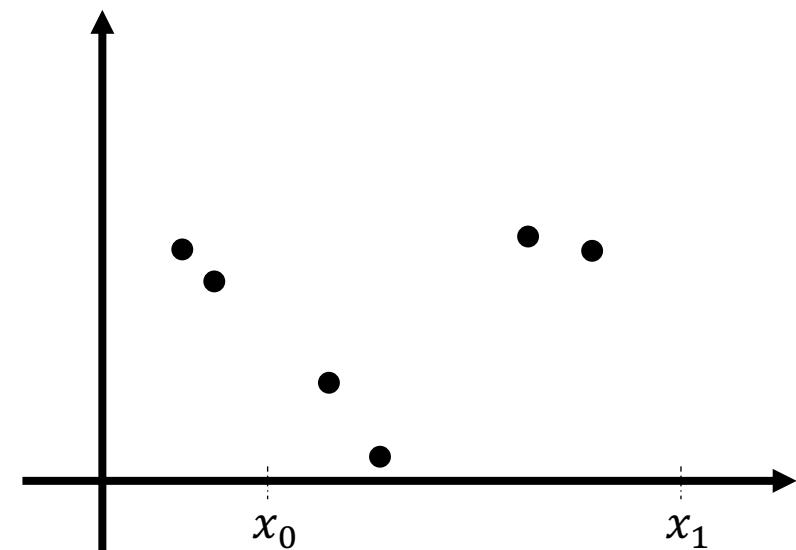
Solving Sets of Linear Equations



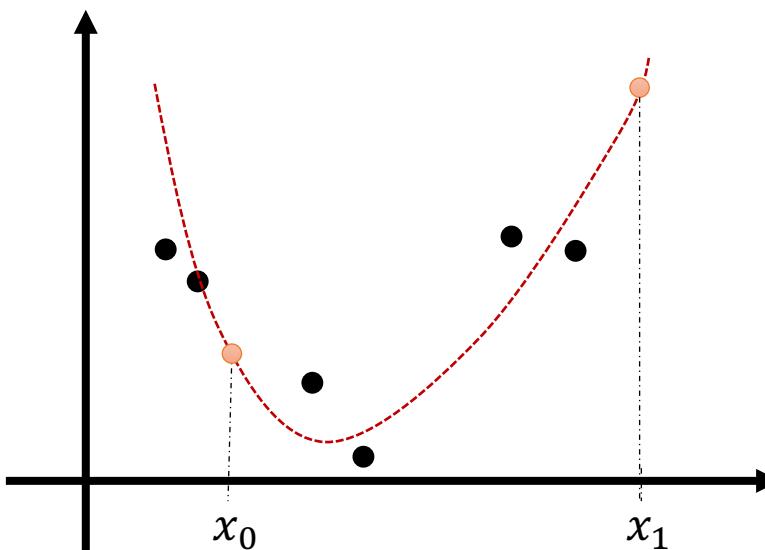
$$\begin{aligned}x - 2y &= -1 \\4x + 3y &= 7 \\3x + 5y &= 8\end{aligned}$$

Interpolation and Curve Fitting

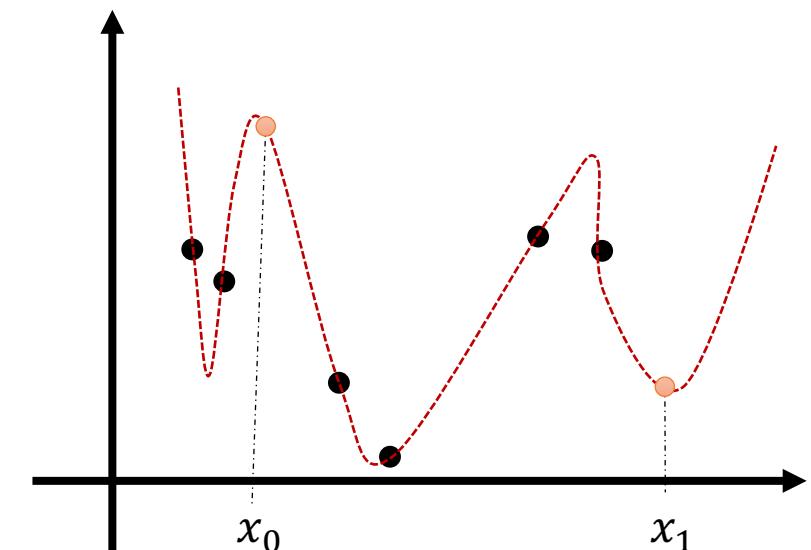
Curve Fitting is the process of constructing a curve, or mathematical function, that has the best fit to a series of data points



We would like to find intermediate or predicted values



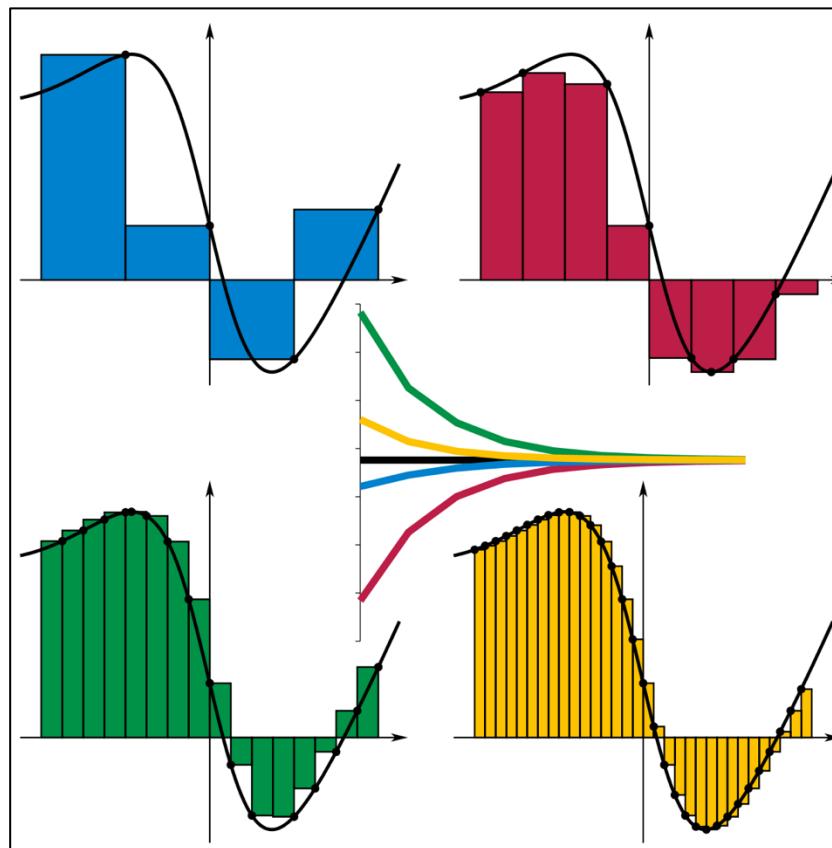
Fit Curves to Data Points



If the curve passes all data points, we call it interpolation

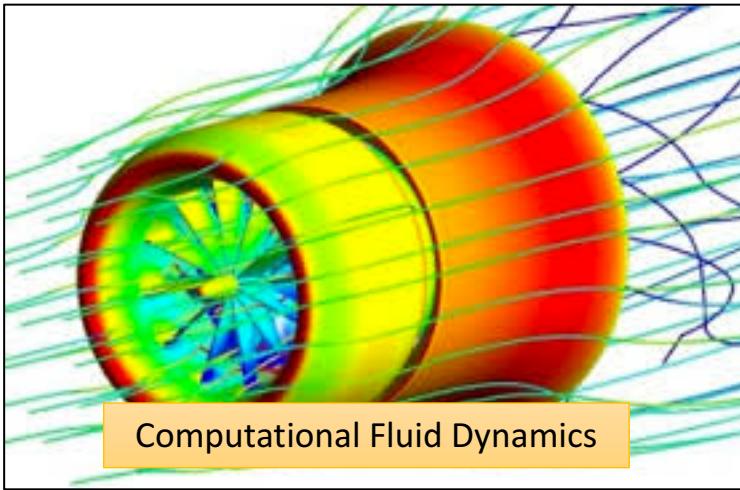
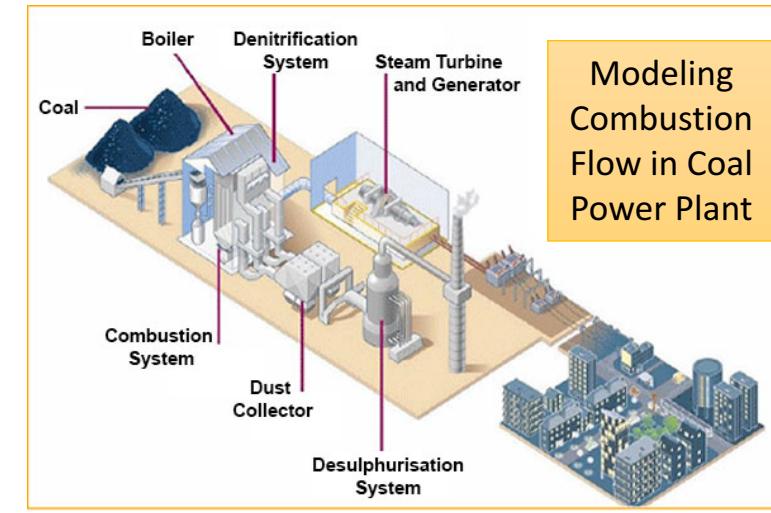
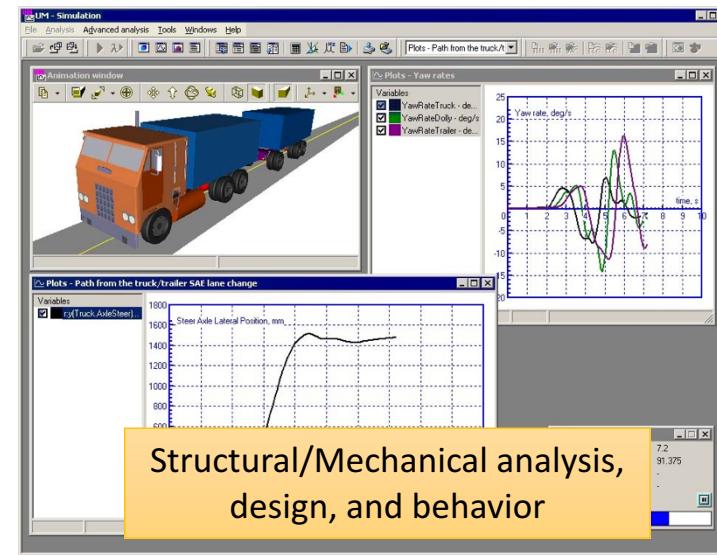
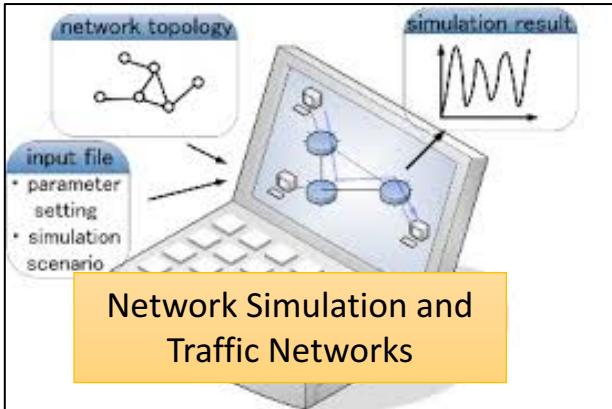
Numerical Differentiation & Integration

approximate derivative values of a function and approximate definite integral, even when no analytical form exists



Solution of Ordinary Differential Equations

An ordinary differential equation (ODE) is a differential equation containing one or more functions of one independent variable and its derivatives.



Applications of Numerical Methods

