

Ahsanullah University of Science and Technology Department of Computer Science and Engineering

Course Outline

Course No : CSE 2201

Course Title : Numerical Methods

Credit Hour : 3.0

Semester (Session) : Fall 2018

Student Year & Student Semester: 2nd Year, 2nd Semester

Course Teacher(s) : Shanjida Khatun, Assistant Professor

Course Objective/Course Outcome (CO):

CO₁: To perform an error analysis for a given numerical method.

CO₂: To solve an algebraic or transcendental equation using an appropriate numerical method.

CO₃: To prove results for numerical root finding methods.

CO₄: To solve a linear system of equations using an appropriate numerical method.

CO₅: To establish a mathematical relationship between experimental values.

CO₆: To approximate a function using an appropriate numerical method.

CO₇: To solve a differential equation using an appropriate numerical method.

CO₈: To evaluate a derivative at a value using an appropriate numerical method.

CO₉: To calculate a definite integral using an appropriate numerical method.

CO₁₀: Implementation of numerical methods in a modern computer language.

Text/Reference books:

- E. Balagurusamy, Numerical methods, 4th Reprint, Tata McGraw-Hill, Inc
- G. Shanker Rao, Numerical Analysis, 2nd edition, New Age International (P) Limited

Lecture Plan:

Week	Topics/Contents	Course Outcome
01	What is numerical methods, It's areas, Exact & Approximate numbers, Significant Digits, Accuracy & Precision, Sources of errors – Inherent errors, Roundoff errors, Truncation errors; Absolute & Relative errors, Error propagation.	CO ₁
02	Concepts of non-linear equations and iterative methods (bracketing and open end Methods), Evaluation of polynomials, Horner's rule.	CO ₃
	Bisection method, False position method, Newton-Raphson method.	CO ₂ , CO ₁₀

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03	 Secant method, Fixed-point method. Basic Concepts of Deflation and Synthetic division, finding multiple roots using Bisection method and Newton's methods. 	CO ₂ , CO ₁₀ CO ₂ , CO ₁₀
04	 Definition of linear equations, Gauss Elimination method, Gauss-Jordan method, Review of Matrix, Cramer's rule. Class Test - 01. 	CO ₄ , CO ₁₀
	Matrix inversion method, Gauss-Jordan matrix inversion	CO ₄ , CO ₁₀
05	method, Do little's LU Decomposition method. Iterative methods - Jacobi's method, Gauss-Seidel method.	CO ₄ , CO ₁₀
06	 Definition of curve fitting regression, importance of curve fitting, Least Square method: Fitting a straight line, Non-linear curve fitting: Fitting an exponential function, Fitting polynomial function. 	CO ₅ ,CO ₁₀
07	Definition of interpolation, Finite Differences – Forward difference, Backward difference, Central differences; Shift operator, Averaging operator; Divided difference; Error propagation in a difference table.	CO ₆
	 Newton's Binomial Expansion formula. Class Test - 02. 	CO ₆
08	 Newton's Forward and Backward interpolation formulas. Central difference interpolation formulas – Gauss Forward and Gauss Backward formula. 	CO ₆ CO ₆
	 Central difference interpolation formulas – Stirling's formula, Bessel's formula. 	CO ₆
09	 Interpolation with unequal intervals – Lagrange's interpolation formula, inverse interpolation formula, Newton's General Divided Difference formula. 	CO ₆ , CO ₁₀
10	 Definition of numerical differentiation, Derivatives using Newton's Forward and Backward difference and Central difference interpolation formulas. 	CO ₇ , CO ₈
10	 Finding first and second derivatives of a tabulated function. Class Test - 03. 	CO ₇ , CO ₈
11	Definition of numerical integration, General Quadrature formula, Trapezoidal rule, Simpson's 1/3 rule, Simpson's 3/8 rule, Weddle's rule.	CO ₉
**	Romberg Integration.	CO ₉
12	Review of Ordinary Differential equations, Taylor's series method, Euler's method, Picard's method.	CO ₇
13	 Ordinary Differential equations: Heun's method, R-K method. Class Test - 04. 	CO ₇
14	Milne's methodReview Class.	CO ₇

Note: This Lecture Plan is subject to change. Course teacher will slow down or speed up each chapter to meet the needs of students.

Marks Distribution:

Attendance and Class Performance	10
Class Test	20
Final Exam	70
Total	100

FOUR class tests will be taken (as it is a 3 credit course) and best THREE will be considered for "Class Test" marks.