CMSC460: Computational Methods

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These are my notes for UMD's CMSC460: Computational Methods. These notes are taken live in class ("live-TEX"-ed). This course is taught by Professor Haizhao Yang. The textbook for the course is A First Course in Numerical Methods by OU Ascher and Chen Greif.

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§1 Scientific Computing

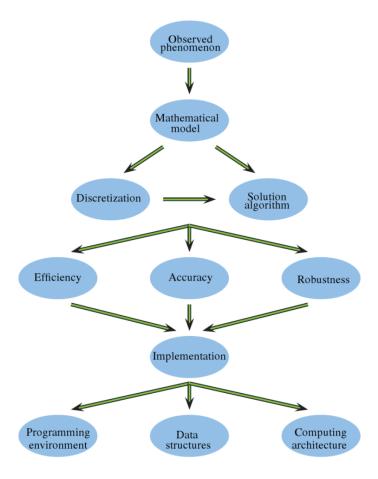


Figure 1.1. Scientific computing.

Definition 1.1 (Relative and Absolute Errors). Let the target value be $u \in \mathbb{R}$ and let the numerical solution be $v \in \mathbb{R}$, then the **absolute error** is |u-v| and the **relative error** is $\frac{|u-v|}{|u|}$.

Note 1.2. If |u| is large, then relative error is used and if |u| is very small, then relative error is not a good measurement.