Math/CS 466/666 Numerical Methods — Fall 2008

The development of computers in the late 1940's and their great advances in power over the last fifty years has lead to a revolution in the field of numerical analysis. This course is part one of a two semester sequence of courses in numerical methods. The goal of this course sequence is to provide the student with the numerical tools and methodology necessary to treat their own problems. The student will learn how to use standard numerical software such as MATLAB, Octave and Maple as part of this course. No prior programming experience is needed. However, familiarity with a traditional programming language such as C or FORTRAN may be helpful.

Course Information

Section 466.001, 12:00–12:50pm, MWF, AB634.

Instructor

Dr Eric Olson Ansari Business Building AB614 ejolson at unr.edu

Office Hours

MTW 2–3pm and by appointment. If I'm in my office and you don't have an appointment, I can almost always take 15 minutes to answer a question.

Text

Elementary Numerical Analysis, Atkinson and Han, Wiley, 2004.

Supplemental Text

Numerical Analysis and Scientific Computation, Jeffery Leader, Pearson, 2004.

Topics Covered

Chapters 1–6 from the main text and/or chapters 1–5 from the supplemental text. Numerical Methods I will cover Taylor polynomials, error and computer arithmetic, root finding, interpolation and approximation, numerical integration and differentiation, and solution of systems of linear equations.

Academic Conduct

Bring identification to all exams. Work independently on all exams and quizzes. Behaviors inappropriate to test taking may disturb other students and will be considered cheating. Don't talk or pass notes with other students during an exam. Homework may be discussed freely. Homework turned in for grading must be written by each individual student. If you are unclear as to what constitutes cheating, please consult with me.

Equal Opportunity Statement

The Mathematics and Statistics Department supports providing equal access for students with disabilities. I am available to discuss appropriate academic accommodations that students may require. Please meet with me at your earliest convenience. For more information see http://www.unr.edu/stsv/slservices/drc/ or contact the Disability Resource Center at Thompson Building, Suite 101, Phone (775) 784–6000.

Grading

4 Quizzes (drop 1)	10 points each
2 Exams	50 points each
1 Final Exam	80 points
5 Homework Assignments	10 points each
3 Computer Labs	30 points each
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290 points total

Calendar

#	Date	Atkinson	Leader	Topic
1 3 5	Aug 25 Aug 27 Aug 29	1.1 1.2 1.3		The Taylor Polynomial Error in the Taylor's Polynomials Polynomial Evaluation
7 9	Sep 1 Sep 3 Sep 5	2.1 2.2		Holiday (Labor Day) Floating Point Numbers Types of Errors
10 12 14	Sep 8 Sep 10 Sep 12	2.3 2.4	1.7	Propagation of Error Summation Quiz I
15 17 19	Sep 15 Sep 17 Sep 19	3.1 3.2	1.1 1.2,1.4	discussion The Bisection Method Newton's Method
12 13 14	Sep 22 Sep 24 Sep 26	3.3 3.4	1.3	Secant Method Fixed Point Iteration Quiz II
15 16 17	Sep 29 Oct 1 Oct 3	3.5		Ill-Behaved Problems review Exam I
	Oct 6 Oct 8 Oct 10	4.1.1-4.1.3 4.1.4-4.1.6 4.2	4.1 4.2	Polynomial Interpolation Polynomial Interpolation Errors in Interpolation
23 25 27	Oct 13 Oct 15 Oct 17 Oct 17	4.3 4.4 4.5	4.3-4.4 8.2-8.3 8.4	Splines Optimal Approximation Chebyshev Polynomials Final Date to Drop a Class
	Oct 20 Oct 22 Oct 24	4.6 4.7	8.1	Near-Minmax Approximation Least Squares Approximation Quiz III
33 35	Oct 27 Oct 29 Oct 31	5.1	5.1	discussion Trapezoid and Simpson Rules Holiday (Nevada Day)
	Nov 3 Nov 5 Nov 7	5.2 5.3 5.3	5.3 5.4	Error Formulas Gaussian Quadrature Gaussian Quadrature
41	Nov 10	5.4	6.1	Numerical Differentiation

42 44	Nov 12 Nov 14	6.1		Systems of Linear Equations Quiz IV
45 47 49	Nov 17 Nov 19 Nov 21	6.2		Matrix Arithmetic review Exam II
50 52	Nov 24 Nov 26 Nov 28	6.3 6.4	2.1 2.3-2.3	Guassian Elimination The LU Factorization Holiday (Family Day)
53 55 57	Dec 3	6.5 6.6.1 6.6.2-6.6.3	2.5 3.1 3.3	Error in Solving Linear Systems Iterative Methods Iterative Methods
58	Dec 8 Dec 10			review Holiday (Prep Day)

Final Exam

Friday, Dec 12 from 12 noon to 2pm in AB634.