## 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 |
| - | 290 points total |

## Calendar

| \# | Date | Atkinson | Leader | Topic |
| :---: | :---: | :---: | :---: | :---: |
| 1 | Aug 25 | 1.1 |  | The Taylor Polynomial |
| 3 | Aug 27 | 1.2 |  | Error in the Taylor's Polynomials |
| 5 | Aug 29 | 1.3 |  | Polynomial Evaluation |
|  | Sep 1 |  |  | Holiday (Labor Day) |
| 7 | Sep 3 | 2.1 |  | Floating Point Numbers |
| 9 | Sep 5 | 2.2 |  | Types of Errors |
| 10 | Sep 8 | 2.3 | 1.7 | Propagation of Error |
| 12 | Sep 10 | 2.4 |  | Summation |
| 14 | Sep 12 |  |  | Quiz I |
| 15 | Sep 15 |  |  | discussion |
| 17 | Sep 17 | 3.1 | 1.1 | The Bisection Method |
| 19 | Sep 19 | 3.2 | 1.2,1.4 | Newton's Method |
| 12 | Sep 22 | 3.3 |  | Secant Method |
| 13 | Sep 24 | 3.4 | 1.3 | Fixed Point Iteration |
| 14 | Sep 26 |  |  | Quiz II |
| 15 | Sep 29 | 3.5 |  | Ill-Behaved Problems |
| 16 | Oct 1 |  |  | review |
| 17 | Oct 3 |  |  | Exam I |
| 18 | Oct 6 | 4.1.1-4.1.3 | 4.1 | Polynomial Interpolation |
| 20 | Oct 8 | 4.1.4-4.1.6 | 4.2 | Polynomial Interpolation |
| 22 | Oct 10 | 4.2 |  | Errors in Interpolation |
| 23 | Oct 13 | 4.3 | 4.3-4.4 | Splines |
| 25 | Oct 15 | 4.4 | 8.2-8.3 | Optimal Approximation |
| 27 | Oct 17 | 4.5 | 8.4 | Chebyshev Polynomials |
|  | Oct 17 |  |  | Final Date to Drop a Class |
| 28 | Oct 20 | 4.6 |  | Near-Minmax Approximation |
| 30 | Oct 22 | 4.7 | 8.1 | Least Squares Approximation |
| 32 | Oct 24 |  |  | Quiz III |
| 33 | Oct 27 |  |  | discussion |
| 35 | Oct 29 | 5.1 | 5.1 | Trapezoid and Simpson Rules |
|  | Oct 31 |  |  | Holiday (Nevada Day) |
| 37 | Nov 3 | 5.2 |  | Error Formulas |
| 39 | Nov 5 | 5.3 | 5.3 | Gaussian Quadrature |
| 41 | Nov 7 | 5.3 | 5.4 | Gaussian Quadrature |
| 41 | Nov 10 | 5.4 | 6.1 | Numerical Differentiation |


| 42 | Nov 12 | 6.1 | Systems of Linear Equations <br> Quiz IV |
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| 44 | Nov 14 |  |  |

## Final Exam

Friday, Dec 12 from 12 noon to 2 pm in AB 634 .

