

Numerical Methods Notes

1) Numerical Methods (Introduction):

- Methods for solving problems using computers. Given a mathematical problem, there are 2 ways to get the solution to the problem:
Analytical Methods and Numerical Methods

Analytical Methods:

- What has been taught before: $ax^2 + bx + c = 0 \rightarrow x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$
- Gives a solution in closed form. However, in most problems, the analytical methods are not known. For example, solve the following for x : $\sin x - x^2 = 0$

Numerical Methods:

- Using computer to generate 'approximate' solution to the required precision
- Numerical solution to a problem is quite different from the analytical solution. As an example, consider the problem:

$$\frac{d^2 y}{dx^2} + 4y = 0 \quad , \quad y(0) = 1 \quad , \quad y'(\pi) = 2$$

- Analytical Solution: $y(t) = \sin 2t + \cos 2t$
- Any value of t would determine the value of $y(t)$
- On the other hand, numerical method gives $y(t)$ at specific values of t , for example:
 $y(0.1) = 1.1787 \quad , \quad y(0.2) = 1.3105 \quad , \quad y(0.3) = 1.3900 \quad , \dots$

- Note that these values are only approximations of the true values given by (1)

1.2) Sources of Errors:

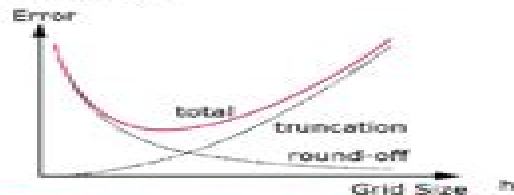
- Truncation Error:** When a limiting process is truncated before one has reached the limiting value.

Infinite Series Example: $\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \dots$ is truncated to give the approximation: $\sin x \approx x - \frac{x^3}{3!} + \frac{x^5}{5!}$

Taylor Series Example: $y(x+h) = y(x) + h y'(x) + \frac{h^2}{2!} y''(x) + \dots$ is truncated to give the approximation:
 $y(x+h) \approx y(x) + h y'(x)$

Here, the truncation error decreases with decreasing step size h .

- Round-off Error:** Limited accuracy of the calculator/computer used to perform the numerical calculations. Can be reduced by using higher precision. Decreasing step size h results in larger number of arithmetic operations and hence higher roundoff error accumulated.



1.3) Absolute & Relative Errors:

- Let \tilde{a} be an approximate value of the exact value a .
- The absolute error in \tilde{a} : $e = a - \tilde{a}$
- The relative error in \tilde{a} : $r = \frac{e}{a} = \frac{a - \tilde{a}}{a}$
- (Often Used) A number which is correct to n decimal places has an absolute error: $|e| < 0.5 \times 10^{-n}$
- A number which is correct to n significant digits has a relative error: $|r| < 0.5 \times 10^{1-n}$

Example 1:

- Consider $a = \frac{1}{3}$ and $\tilde{a} = 0.333$. Clearly, \tilde{a} is correct to 3 decimal places and 3 significant digits.

Numerical Methods Lecture Notes In Mathematics Vol 1005

Andrzej Ruszczyński



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Handbook of Linear Algebra Leslie Hogben, 2006-11-02 The Handbook of Linear Algebra provides comprehensive coverage of linear algebra concepts applications and computational software packages in an easy to use handbook format The esteemed international contributors guide you from the very elementary aspects of the subject to the frontiers of current research The book features an accessible **Large-Scale Computations in Fluid Mechanics** Stanley Osher, 1985-12-31

Graph Theory and Sparse Matrix Computation Alan George, John R. Gilbert, Joseph W.H. Liu, 2012-12-06 When reality is modeled by computation matrices are often the connection between the continuous physical world and the finite algorithmic one Usually the more detailed the model the bigger the matrix the better the answer however efficiency demands that every possible advantage be exploited The articles in this volume are based on recent research on sparse matrix computations This volume looks at graph theory as it connects to linear algebra parallel computing data structures geometry and both numerical and discrete algorithms The articles are grouped into three general categories graph models of symmetric matrices and factorizations graph models of algorithms on nonsymmetric matrices and parallel sparse matrix algorithms This book will be a resource for the researcher or advanced student of either graphs or sparse matrices it will be useful to mathematicians numerical analysts and theoretical computer scientists alike The Mathematical Intelligencer

, 1984 **Nonlinear Optimization** Andrzej Ruszczyński, 2011-09-19 Optimization is one of the most important areas of modern applied mathematics with applications in fields from engineering and economics to finance statistics management science and medicine While many books have addressed its various aspects Nonlinear Optimization is the first comprehensive treatment that will allow graduate students and researchers to understand its modern ideas principles and methods within a reasonable time but without sacrificing mathematical precision Andrzej Ruszczyński a leading expert in the optimization of nonlinear stochastic systems integrates the theory and the methods of nonlinear optimization in a unified clear and mathematically rigorous fashion with detailed and easy to follow proofs illustrated by numerous examples and figures The book covers convex analysis the theory of optimality conditions duality theory and numerical methods for solving unconstrained and constrained optimization problems It addresses not only classical material but also modern topics such as optimality conditions and numerical methods for problems involving nondifferentiable functions semidefinite programming metric regularity and stability theory of set constrained systems and sensitivity analysis of optimization problems Based on a decade's worth of notes the author compiled in successfully teaching the subject this book will help readers to understand the mathematical foundations of the modern theory and methods of nonlinear optimization and to analyze new problems develop optimality theory for them and choose or construct numerical solution methods It is a must for anyone seriously interested in optimization **Investigation of Finite Element-ABC Methods for Electromagnetic Field Simulation**

Arindam Chatterjee (PhD.), 1994 *Computational Science for the 21st Century* M-O. Bristeau, 1997-04-30 Computational

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