Numerical Methods Notes

1) Numerical Methods (Introduction):

- Methods for solving problems using <u>computers</u>. 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: $ax^2 + bx + c = 0 \rightarrow x = \dfrac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

- Gives a solution in <u>closed form</u>. However, in most problems, the analytical methods are not known. For example, solve the following for x : $\sin x - x^3 = 0$

Numerical Methods:

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

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

- 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 <u>specific values of</u> t , for example:

$$y(0.1) = 1.1787 \quad , \quad y(0.2) = 1.3105 \quad , \quad y(0.3) = 1.3900 \quad , ...$$

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

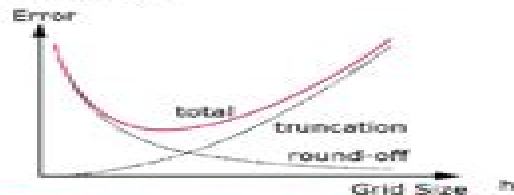### 1.2) Sources of Errors:

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

  <u>Infinite Series Example</u>: $\sin x = x - \dfrac{x^3}{3!} + \dfrac{x^5}{5!} + \dfrac{x^7}{7!} + \dfrac{x^9}{9!} - ...$ is truncated to give the approximation: $\sin x \approx x - \dfrac{x^3}{3!} + \dfrac{x^5}{5!}$

  <u>Taylor Series Example</u>: $y(x+h) = y(x) + h\,y'(x) + \dfrac{h^2}{2!} y''(x) + ...$ is truncated to give the approximation:

  $y(x+h) \approx y(x) + h\,y'(x)$

  Here, the <u>truncation error decreases with decreasing step size</u> h .

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

1.3) Absolute & Relative Errors:

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

Example 1:

- Consider $a = \dfrac{1}{3}$ and $\tilde{a} = 0.333$. Clearly, $\tilde{a}$ is <u>correct to 3 decimal places and 3 significant digits</u>

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