King Saud University College of Science Mathematics Department



Form (H) Short course description

Course title: Numerical Analysis-1	Course number and code: Math 352
Previous course requirement: Math 246	Language of the course: Arabic
Course level:5	Effective hours:4

Course description

وصف المقرر:

Errors and Convergence, Numerical solution of nonlinear equations in one variable (Bisection, Newton-Raphson, Secant, Fixed-point, Stopping criteria, Error analysis and rate of convergence, Multiple roots, Aitken-Δ2), Numerical solution of linear systems of equations (Gausselimination, LU-factorization, Jacobi iteration, Gauss-Seidel, Norms of vectors and matrices, Error Analysis and Convergence), Interpolation (Lagrange, Divided differences, Newton, Error analysis, Forward and Backward Newton formula for equidistant points, Linear Spline), Numerical Differentiation and Integration (Two and three points formulae for first and second derivatives, Error analysis, Simple and composite Trapezoidal rules and Simpson's rules with error analysis)

الخطأ والتقارب, حل المعادلات الغير خطية (التنصيف, نيوتن, معيار الوقوف, تحليل الخطأ ومعدل التقارب, الحلول المكررة, طريقة ايتكن), حل نظم المعادلات الخطية (طريقة الحذف الجاوسي, التحليل المثلثي, طرق جاكوبي وجاوس سليدل التكرارية, المعيار المتجهي والمصفوفي, تحليل الخطأ ومعدل التقارب), الاستكمال الخطأ, طرق فروق القسمة, نيوتن, تحليل الخطأ, طرق فروق القسمة الامامية والخلفية لنيوتن, دالة الشريحة), التفاضل والتكامل العددي (طرق النقطتين والثلاث نقاط للمشتقة الاولى والثانية, تحليل الخطأ, طرق شبه المنحرف وسمبسون العادية والمركبة وتحليل الخطأ)

Course objectives

أهداف المقرر

Numerical methods for analyzing and
computing solutions of various
mathematical problems in mathematics,
physics and engineering.

تعلم بعض الطرائق العددية لحل المسائل الرياضية والفيزيائية والهندسية عدديا

Discussing the convergence the error, and the stability of these methods.	تحليل الخطأ و التقارب لهذه الطرائق
Write computer algorithms to implement these methods for solving different	كتابة خوارزميات لتنفيذ حل بعض المسائل
mathematical problems using computers.	باستخدام الطرائق العددية بواسطة
	الحاسوب
Solve the nonlinear equation by different methods (bisection, fixed point, Newton,	حل المعادلات الغير خطية بطرق مختلفة
modified Newton and secant), Error Analysis, Order of convergence	(طريقة التنصيف, النقطة الثابتة, نيوتن,
	نيوتن المعدلة والقاطع), تحليل الخطأ
	ومعدل التقارب
Solve system of linear equations by direct methods (Gauss and LU) and iterative methods (Jacobi and Gauss-Seidel), Error analysis, condition number and residual vector	حل نظم المعادلات الخطية بطرق مباشرة
	(الحذف الجاوسي والتحليل المثلثي) وطرق
	تكرارية (جاكوبي و جاوس سايدل) المعيار
	المتجهي والمصفوفي, تحليل الخطأ ومعدل
	التقارب

Learning outcomes (understanding, knowledge, and intellectual and scientific skills) After studying this course, the student is expected to be able to:

Define error, absolute error and relative	
error.	
Use Bisection method and Define the	
stopping criteria. Define a fixed point and	
the fixed point iteration formula of a given	
function. State Newton's, Secant and	
Modified Newton's formulas. Define a	
multiple root of a nonlinear equation.	
Define the order of convergence of an	
iterative scheme and Define a faster	
sequence from linearly convergent	
sequence.	
Define the condition number of given linear	
system, How to classify between ill and	
well-posed systems, the residual vector	

corresponding to an approximate solution of a given linear system. Existence of a unique or infinitely many solutions or no solution at all. How to use Gauss elimination method, LU factorization method, and Choleski LL ^T decomposition method. Analyzing errors. Jacobi and Gauss-Seidel iteration methods with convergence and error analysis. Finding the best fit curve interpolating a set of data points. Lagrange interpolation formula with error formula. Define divided differences of a function and state Newton's interpolation formulas with error formula. How to numerically differentiate and integrate to the required accuracy. Choosing the best suitable formula for first or second derivatives. When to use simple or composite trapezoidal and Simpson's		
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Choosing the best suitable formula for first or second derivatives. When to use simple	How to numerically differentiate and	
or second derivatives. When to use simple	integrate to the required accuracy.	
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or composite trapezoidal and Simpson's	or second derivatives. When to use simple	
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rules.	rules.	

Textbooks adopted and supporting references

Title of the book	Author's name	Publisher's name	Date of publication
Numerical Analysis	R.L. Burden and J.D.	PWS-Kent	2001
	Faires	Publishing Company	
Numerical Analysis	Eissa Al-Saeed	King Saud	2011
		University, Scientific	
		Publishing and	
		Printing	
Elementary Numerical	D. Cont and C. de-	McGraw-Hill Book	1980
Analysis, An	Boor	Company, N.Y.	
Algorithmic Approach			