



Course title: Numerical Analysis

Department: F-3, Department of Computer Science

Course code: F3-NA

Erasmus subject code: Informatics, Computer Science

Number of contact hours: 45 hours

Course duration: 1 semester

ECTS credits: 6

Course outline:

Computer Arithmetics

Floating-point arithmetics, machine epsilon, error analysis

Numerical methods for Nonlinear Equations

Iterative methods, Bisection method, Fixed point iteration, Newton's method, Secant method, Newton's method for systems

Numerical methods for Linear Equations

Gaussian Elimination, The LU Factorization

Polynomial interpolation

Taylor series, Vandermonde polynomial, Newton polynomial, Lagrange Polynomial,

Numerical Differentiation

Numerical methods for: initial value problems (Euler method, Runge-Kutta methods), boundary value problems (Finite difference method), eigenvalue problem (Finite difference method).

Numerical Integration

Midpoint rule, Trapezoidal rule, Simpson's rule

Literature:

Course notes (slides),

Josef Stoer and Roland Bulirsch, *Introduction to Numerical Analysis*, Springer, 1974

Jeffrey R. Chasnov, *Introduction to Numerical Methods*, The Hong Kong University of Science and Technology, available at: <https://www.math.ust.hk/~machas/numerical-methods.pdf>

Course type: Lectures and laboratories

Assessment method: Attendance, evaluation of assignments, final exam

Prerequisites: linear algebra, calculus I, programming languages

Course Instructor:

dr Ilona Urbaniak, ilona.urbaniak@pk.edu.pl

Grading scheme:

Lab assignments: 60%

Final Examination: 40%