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| 1.  | Title of the course  | Numerical Analysis                       |
| 2.  | Course number  | MA604M                                   |
| 3.  | Structure of credits   | 2-0-3-4                                  |
| 4.  | Offered to   | PG                                       |
| 5.  | New course/modification to   | Modification To MA6204/10                |
| 6.  | To be offered by   | Department of Mathematics and Statistics |
| 7.  | To take effect from  | July 2022                                |
| 8.  | Prerequisite   | Nil                                      |
| 9.  | <b>Course Objective(s):</b> To introduce approximate techniques to solve non-linear equations and a few well-known ordinary and partial differential equations. To show different methods to find the solution of a large linear system. To demonstrate methods of interpolation and different ways to compute approximation of an integral.   |  |
| 10. | <b>Course Content:</b> Numerical solutions of nonlinear equations, bisection, Newton-Raphson, secant, fixed point iteration methods; Numerical linear algebra; direct and iterative methods, eigen value problems, power method; interpolations, polynomial, divided differences, Hermite and spline interpolations; Numerical integration, Newton-Cotes, trapezoidal, Simpson rules, quadrature methods, Romberg integration; Numerical differentiation, Taylor-series, Runge-Kutta, multi-step methods; Boundary value problems, shooting methods, finite difference methods, order, consistency and convergence analysis. |  |
| 11. | <b>Textbook(s):</b><br>1. Butcher J C, <i>The numerical analysis of ordinary differential equations: Runge-Kutta and General Linear Methods</i> , Wiley-Blackwell (1987).<br>2. Kincaid D and Cheney W, <i>Numerical Analysis: Mathematics of Scientific Computing</i> , Brookes/Cole Publishing Company (1999).   |  |
| 12. | <b>Reference(s):</b><br>1. Atkinson K E, <i>An Introduction to Numerical Analysis</i> , John Wiley & Sons, India (1989).<br>2. Iserles A, <i>A First Course in the Numerical Analysis of Differential Equations</i> , Cambridge University Press (1996).<br>3. Lambert J D, <i>Computational Methods in Ordinary Differential Equations</i> , John Wiley & Sons, India (1974).<br>4. Trefethen L N and Bau D, <i>Numerical Linear Algebra</i> , SIAM (1997).   |  |