





Numerical methods

- · is for engineers
- = applied numerical analysis
- · understanding at a practical level
- an effective algorithm is necessary to solve a problem at hand or analyse experimental data
 - how to choose the 'best' method
 - how to implement it
 - how to recognize when things have gone bad or might go bad
 - how to correct a numerical disaster
- get an 'accurate enough' answer 'quickly enough'

Introduction

Course outline

- 0. Numerical computation
- I. Linear algebra
- II. Root finding and nonlinear systems
- III. Curve fitting and interpolation
- IV. Differentiation and quadrature
- V. Integration of differential equations

Introduction



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