

MAT 332-I

TITLE: Numerical Analysis

COURSE CONTENT:

Polynomial and Spline Approximation: orthogonal polynomials and Chebyshev approximations, least squares and Hermite approximations. Numerical integration: Boundary Value Problems. Introduction to numerical solution of Partial differential equations. Numerical Computations using Subroutines.

30h (T), 45h (P); C: PR: MAT 212.

Orthogonal Polynomials.

We choose the approximation in the form

$$y(x) = a_0 f_0(x) + a_1 f_1(x) + \dots + a_n f_n(x) \quad (1)$$

where $f_j(x)$ is a polynomial in x of degree j . Then, we write

$$S(a_0, a_1, \dots, a_n) = \int_a^b W(x) \left\{ y(x) - [a_0 f_0(x) + a_1 f_1(x) + \dots + a_n f_n(x)] \right\}^2 dx \quad (2)$$

for S to be minimum, we must have

$$\left. \begin{aligned} \frac{\partial S}{\partial a_0} &= 0 = -2 \int_a^b W(x) \left\{ y(x) - [a_0 f_0(x) + \dots + a_n f_n(x)] \right\} f_0(x) dx \\ \frac{\partial S}{\partial a_1} &= 0 = -2 \int_a^b W(x) \left\{ y(x) - [a_0 f_0(x) + \dots + a_n f_n(x)] \right\} f_1(x) dx \\ &\vdots \\ \frac{\partial S}{\partial a_n} &= 0 = -2 \int_a^b W(x) \left\{ y(x) - [a_0 f_0(x) + \dots + a_n f_n(x)] \right\} f_n(x) dx \end{aligned} \right\} \quad (3)$$

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John L. Morris



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Numerical Analysis 1989 David Francis Griffiths,G. A. Watson,1990 This volume contains the invited papers presented at the 13th Dundee Biennial Conference on Numerical Analysis held at the University of Dundee Scotland 27 30 June 1989 The sixteen papers presented here represent accounts of recent research work by leading numerical analysts covering a wide variety of fields of interest Contributions include research into numerical methods for ordinary differential equations and integral equations the solution of optimization problems curve fitting by splines numerical linear algebra and current trends in the use of parallel computers **Numerical Analysis. Proceedings of the Biennial Conference ; 12** ,1988

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