

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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G.A. Watson



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Table of Contents Numerical Analysis Conf Hon Jean Meingue

1. Understanding the eBook Numerical Analysis Conf Hon Jean Meingue
 - The Rise of Digital Reading Numerical Analysis Conf Hon Jean Meingue
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Conf Hon Jean Meingue
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Analysis Conf Hon Jean Meingue
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Conf Hon Jean Meingue
 - Personalized Recommendations
 - Numerical Analysis Conf Hon Jean Meingue User Reviews and Ratings
 - Numerical Analysis Conf Hon Jean Meingue and Bestseller Lists
5. Accessing Numerical Analysis Conf Hon Jean Meingue Free and Paid eBooks
 - Numerical Analysis Conf Hon Jean Meingue Public Domain eBooks
 - Numerical Analysis Conf Hon Jean Meingue eBook Subscription Services
 - Numerical Analysis Conf Hon Jean Meingue Budget-Friendly Options
6. Navigating Numerical Analysis Conf Hon Jean Meingue eBook Formats

- ePub, PDF, MOBI, and More
- Numerical Analysis Conf Hon Jean Meingue Compatibility with Devices
- Numerical Analysis Conf Hon Jean Meingue Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Analysis Conf Hon Jean Meingue
 - Highlighting and Note-Taking Numerical Analysis Conf Hon Jean Meingue
 - Interactive Elements Numerical Analysis Conf Hon Jean Meingue
- 8. Staying Engaged with Numerical Analysis Conf Hon Jean Meingue
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Analysis Conf Hon Jean Meingue
- 9. Balancing eBooks and Physical Books Numerical Analysis Conf Hon Jean Meingue
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Analysis Conf Hon Jean Meingue
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Analysis Conf Hon Jean Meingue
 - Setting Reading Goals Numerical Analysis Conf Hon Jean Meingue
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Analysis Conf Hon Jean Meingue
 - Fact-Checking eBook Content of Numerical Analysis Conf Hon Jean Meingue
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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