

## Numerical Analysis

- |                        |  |  |
|------------------------|--|--|
| 1- Taylor Series       | $= \frac{f(c)}{0!} (x - c)^0 + \frac{f'(c)}{1!} (x - c)^1 + \frac{f''(c)}{2!} (x - c)^2 \dots$ |  |
| 2- Maclaurin series    | $= \frac{f(0)}{0!} + \frac{f'(0)}{1!} (x)^1 + \frac{f''(0)}{2!} (x)^2 \dots$                   |  |
| 3- Relative Error (RE) | $= \left  \frac{x-x}{x} \right  \times 100$  | 4- Absolute Error (AE) = $ X - x $ $\epsilon = 0.0001$ |

### - Solving non Linear Equation , using iteration Methods :

- |                              |                        |               |
|------------------------------|------------------------|---------------|
| <b>1- Bisection Method :</b> | Given : $a, b - f(c)$  |               |
|                              | Sol : $a, b, c - f(c)$ | $c = a + b/2$ |

### 2- Newton Method :

- Solving 1 non Linear Equation

- |                           |  |                                  |
|---------------------------|--|----------------------------------|
| Given : $x - f(x)$        |  |                                  |
| Sol : $f(x), f'(x) - x_2$ |  | $x_2 = x_1 - \frac{f(x)}{f'(x)}$ |

- Solving 2 non Linear Equation

- |  |                           |  |
|--|---------------------------|--|
| Given : $x_0, y_0 - f_1(x_1, y_1) - f_2(x_1, y_1)$ |                           |  |
|  | $\downarrow$ $\downarrow$ |  |
|  | $v_1$ $v_2$               |  |

$$J_0 = \begin{bmatrix} f'_1 & f'_2 \\ f'_3 & f'_4 \end{bmatrix} \quad J_0^{-1} = \frac{1}{|J_0|} \begin{bmatrix} f'_4 & -f'_2 \\ -f'_3 & f'_1 \end{bmatrix} = [J_0^{-1}] \text{ Matrix Inverse}$$

$$\begin{bmatrix} x_1 \\ y_1 \end{bmatrix} = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} - [J_0^{-1}] \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

### 3- Secant Method :

- |                             |                       |   |
|-----------------------------|-----------------------|---|
| Given : $x_0, x_1 - f(x)$   |                       |   |
| Sol : $f(x_0), f(x_1), x_2$ |                       | $x_2 = x_1 - \frac{f(x_1)(x_0 - x_1)}{f(x_0) - f(x_1)}$ |
|                             | $f(x_1), f(x_2), x_3$ |   |

### 4- Fixed-Point :

- |                             |                        |  |
|-----------------------------|------------------------|--|
| Given : $x_0, \text{ root}$ | $f(x) < [\text{root}]$ |  |
|                             | $f'(x) < 1$            |  |
| Sol : $x_1 = f(x_0)$        |                        |  |
|                             | $x_2 = f(x_1)$         |  |

# Numerical Analysis Mathematics

**Scott C. Dulebohn**



## **Numerical Analysis Mathematics:**

**Numerical Analysis** M. Schatzman, 2002 Numerical analysis explains why numerical computations work or fail This book is divided into four parts Part I starts with a guided tour of floating number systems and machine arithmetic The exponential and the logarithm are constructed from scratch to present a new point of view on questions well known to the reader and the needed knowledge of linear algebra is summarized Part II starts with polynomial approximation polynomial interpolation mean square approximation splines It then deals with Fourier series providing the trigonometric version of least square approximations and one of the most important numerical algorithms the fast Fourier transform Any scientific computation program spends most of its time solving linear systems or approximating the solution of linear systems even when trying to solve non linear systems Part III is therefore about numerical linear algebra while Part IV treats a selection of non linear or complex problems resolution of linear equations and systems ordinary differential equations single step and multi step schemes and an introduction to partial differential equations The book has been written having in mind the advanced undergraduate students in mathematics who are interested in the spice and spirit of numerical analysis The book does not assume previous knowledge of numerical methods It will also be useful to scientists and engineers wishing to learn what mathematics has to say about the reason why their numerical methods work or fail *An Introduction to Numerical Analysis* Endre Süli, David F. Mayers, 2003-08-28 Numerical analysis provides the theoretical foundation for the numerical algorithms we rely on to solve a multitude of computational problems in science Based on a successful course at Oxford University this book covers a wide range of such problems ranging from the approximation of functions and integrals to the approximate solution of algebraic transcendental differential and integral equations Throughout the book particular attention is paid to the essential qualities of a numerical algorithm stability accuracy reliability and efficiency The authors go further than simply providing recipes for solving computational problems They carefully analyse the reasons why methods might fail to give accurate answers or why one method might return an answer in seconds while another would take billions of years This book is ideal as a text for students in the second year of a university mathematics course It combines practicality regarding applications with consistently high standards of rigour *Numerical Analysis* Gene Howard Golub, Joseph Olinger, 1978-12-31 *Numerical Methods that Work* Forman S. Acton, 1990 A commonsense approach to numerical algorithms for the solution of equations **Numerical Analysis: Historical Developments in the 20th Century** C. Brezinski, L. Wuytack, 2001-11-30 Numerical analysis has witnessed many significant developments in the 20th century This book brings together 16 papers dealing with historical developments survey papers and papers on recent trends in selected areas of numerical analysis such as approximation and interpolation solution of linear systems and eigenvalue problems iterative methods quadrature rules solution of ordinary partial and integral equations The papers are reprinted from the 7 volume project of the Journal of Computational and Applied Mathematics on homepage sac cam na2000 index

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Atkinson,1991-01-16 This Second Edition of a standard numerical analysis text retains organization of the original edition but all sections have been revised some extensively and bibliographies have been updated New topics covered include optimization trigonometric interpolation and the fast Fourier transform numerical differentiation the method of lines boundary value problems the conjugate gradient method and the least squares solutions of systems of linear equations Contains many problems some with solutions      *Numerical Analysis* David Ronald Kincaid,Elliott Ward Cheney,1996 This work treats numerical analysis from a mathematical point of view demonstrating that the many computational algorithms and intriguing questions of computer science arise from theorems and proofs Algorithms are developed in pseudocode with the intention of making it easy for students to write computer routines in a number of standard programming languages including BASIC Fortran C and Pascal      *Explorations In Numerical Analysis: Python Edition* James V Lambers,Amber C Sumner Mooney,Vivian Ashley Montiforte,2021-01-14 This textbook is intended to introduce advanced undergraduate and early career graduate students to the field of numerical analysis This field pertains to the design analysis and implementation of algorithms for the approximate solution of mathematical problems that arise in applications spanning science and engineering and are not practical to solve using analytical techniques such as those taught in courses in calculus linear algebra or differential equations Topics covered include computer arithmetic error analysis solution of systems of linear equations least squares problems eigenvalue problems nonlinear equations optimization polynomial interpolation and approximation numerical differentiation and integration ordinary differential equations and partial differential equations For each problem considered the presentation includes the derivation of solution techniques analysis of their efficiency accuracy and robustness and details of their implementation illustrated through the Python programming language This text is suitable for a year long sequence in numerical analysis and can also be used for a one semester course in numerical linear algebra      **Numerical Analysis** Timo Heister,Leo G. Rebholz,Fei Xue,2019-03-18 Numerical analysis deals with the development and analysis of algorithms for scientific computing and is in itself a very important part of mathematics which has become more and more prevalent across the mathematical spectrum This book is an introduction to numerical methods for solving linear and nonlinear systems of equations as well as ordinary and partial differential equations and for approximating curves functions and integrals      **A Theoretical Introduction to Numerical Analysis** Victor S. Ryaben'kii,Semyon V. Tsynkov,2006-11-02 A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis illustrating these concepts using numerical methods from real analysis linear algebra and differential equations The book focuses on how to efficiently represent mathematical models for computer based study An access      Theory and Applications of Numerical Analysis G. M. Phillips,Peter J. Taylor,1996-07-05 Theory and Applications of Numerical Analysis is a self contained Second Edition providing an introductory account of the main topics in numerical analysis The book emphasizes both the theorems which show the underlying rigorous mathematics

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