

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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Sabine Zange



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