

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) | $= \left \frac{x-x}{x} \right * 100$ | 4- Absolute Error (AE) = $ X - x $ $\epsilon = .0001$ |
-

- Solving non Linear Equation , using iteration Methods :

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

Numerical Analysis Mathematics

Endre Süli, David F. Mayers



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 *Numerical Analysis and Optimization* Grégoire Allaire, 2007-05-24 Numerical Analysis and Optimization familiarises students with mathematical models PDEs and methods of numerical solution and optimization Including numerous exercises and examples this is an ideal text for advanced students in Applied Mathematics Engineering Physical Science and Computer Science **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 Oliger, 1978-12-31 *Analysis of Numerical Methods* Eugene Isaacson, Herbert Bishop Keller, 2012-04-26 This excellent text for advanced undergraduate and graduate students covers norms numerical solutions of linear systems and matrix factoring eigenvalues and eigenvectors polynomial approximation and more Many examples and problems 1966 edition 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

Numerical Analysis or Numerical Method in Symmetry Clemente Cesarano, 2020-02-21 This Special Issue focuses mainly on techniques and the relative formalism typical of numerical methods and therefore of numerical analysis more generally These fields of study of mathematics represent an important field of investigation both in the field of applied mathematics and even more exquisitely in the pure research of the theory of approximation and the study of polynomial relations as well as in the analysis of the solutions of the differential equations both ordinary and partial derivatives Therefore a substantial part of research on the topic of numerical analysis cannot exclude the fundamental role played by approximation theory and some of the tools used to develop this research In this Special Issue we want to draw attention to the mathematical methods used in numerical analysis such as special functions orthogonal polynomials and their theoretical tools such as Lie algebra to study the concepts and properties of some special and advanced methods which are useful in the description of solutions of linear and nonlinear differential equations A further field of investigation is dedicated to the theory and related properties of fractional calculus with its adequate application to numerical methods

Studies in Numerical Analysis Gene Howard Golub, 1984 *Afternotes on Numerical Analysis* G. W. Stewart, 1996-01-01 This book presents the central ideas of modern numerical analysis in a vivid and straightforward fashion with a minimum of fuss and formality Stewart designed this volume while teaching an upper division course in introductory numerical analysis

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 and the algorithms which define precisely how to program the numerical methods Both theoretical and practical examples are included a unique blend of theory and applications two brand new chapters on eigenvalues and splines inclusion of formal algorithms numerous fully worked examples a large number of problems many with solutions

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