

Course Delivery Plan Department of Computer Science and Engineering Semester: Fall -2020

Course Code: CSE 235 **Course Title:** Numerical Methods

Course Intended Learning Outcome: Students will be able to

- 1. Solve algebraic or transcendental equations using appropriate numerical methods
- 2. Approximate functions using appropriate numerical methods
- 3. Solve differential equations using appropriate numerical methods
- 4. Evaluate derivatives at a point using appropriate numerical methods
- 5. Solve system of linear equations using appropriate numerical methods
- 6. Perform error analysis for a given numerical method
- 7. Prove results for numerical root finding methods
- 8. Model engineering systems using first and second order differential equations, and solve the equations both analytically and numerically
- 9. Calculate definite integrals using appropriate numerical methods
- 10. Code numerical methods in a modern computer language

Course Title: CSE 235 - Numerical Methods with Algorithm

Syllabus: Solution to simultaneous linear equations: tridiagonal systems and Thomas' method, Iteration method of Jacob and Gauss-Seidel; —Non-linear equations: Bisection method, Newton–Raphson method. Matrices: Norm, condition number with interpretation, LU decomposition, QR decomposition, SVD. Interpolation: Newton's forward, backward and divided difference. Cubic spline method, Curve fitting: Least square method for linear and non-linear case, Bezier curves and B-spline curves, Function-approximation by Chebyshev polynomial. IVP: Range-Kutta method, Milne's method; BVP: Finite difference method; CVP: Power method, QR method. Numerical Integration: Trapezoidal rule, Simpson's 1/3 rule, Weddle rule, use of cubic spline. [Prerequisite: MAT 121 > MAT 211].

Class No	Topics	Expected Learning Outcome	Assessments (ASSN/ CT/Mid/Final)
01	Introductory Class	 ✓ Overview of whole course ✓ Importance of this course ✓ Overview of lecture delivery plane 	
02	Error Analysis	 Perform an error analysis for a given numerical method 	

Course Delivery Plane:-

Credit Hours: 3

03 to 05	a. Bisection, Iteration and Newton Raphson method to solve algebraic and transcendental equations with algorithm	 ✓ Prove results for various numerical root finding methods ✓ Perform an error analysis for a given numerical method ✓ Code a numerical method in a modern computer language 	2/3 problems related to discussion in the class** CLASS TEST 01 **
06 to 08	 a. Background of matrix and solving systems of Linear Equations b. Iterative methods (Jacobi & Gauss Seidel) 	 ✓ Solve a linear system of equations using an appropriate numerical method ✓ Able to find solution of linear system ✓ Find the dominant Eigen -values 	2/3 problems related to discussion in the class** ASSIGNMENT **
09 to 11	a. Interpolation: Newton's Backward Difference Method b. Interpolation: Newton's Forward difference Method. c. Lagrange Interpolation Formula	 ✓ Approximate a function using an appropriate numerical method ✓ Code a numerical method in a modern computer language ✓ Approximate a function using an appropriate numerical method ✓ Able to use in cryptography ✓ Approximate a function using an 	 2/3 problems related to discussion in the class ** CLASS TEST 02 **
	*****	MID TERM EXAM *************	
12 to 13	a. Curve fitting: Least square methodb. Applications of the methods for linear and non-linear case	 ✓ Construct a curve or mathematical function that has the best fit to a series of data points. 	
14	******** PRESENTATION *******		
15 to 19	 a. Numerical Differentiation. b. Maximum and minimum value of a tabulated functions c. Numerical solution of ordinary differential equations: Runge-kutta method of 2nd, 4thorder 	 ✓ Able to forecast missing data ✓ Able to find maximum and minimum value of a tabulated functions. ✓ Solve a differential equation using an appropriate numerical method 	** CLASS TEST 03 **
20 to 22	a. Derivation of General Formula Numerical Integration for Trapezoidal rule, Simpson's 1/3 rule, Simpson's 3/8 rule and Weddle's rule	 ✓ Calculate a definite integral using an appropriate numerical method 	
	******	*** FINAL EXAM *************	1

Text Book(s):

(1) Numerical Analysis by Burden & Faires (2) Introductory Methods of Numerical Analysis, S.S Sastry,