KINGDOOM OF SAUDI ARABIA Ministry of Education Al-Imam Mohammad Ibn Saud Islamic University College of Sciences Department of Mathematics & Statistics



المملكة العربية السعودية وزارة التعليم جامعة الإمام محمد بن سعود الإسلامية كلية العلوم قسم الرياضيات والإحصاء

SYLLABUS

Course Code	Course Num.	Course Name	Credit Hours	Lec.	Lab.	Tut.	Private study	Pre-requisites	Course Level	Teaching Language
MAT	641	Numerical Analysis	4	3	0	1	8		1	English

A. Course Description

This course describes the most important ideas in numerical analysis: error, convergence and stability analysis for the algorithms and implement these using a Computer Algebra System (CAS) such as MATLAB. Moreover, basic numerical methods are introduced to find numerical solution of certain test problems.

B. Course Outcomes

At the end of this course the student will be able to :

- 1. Find approximate solutions of some mathematical problems using numerical methods.
- 2. Know basic numerical methods and corresponding numerical algorithms.

C. References

Required Textbook

R.L. Burden, J.D. Faires, Numerical Analysis, 8th Edition.

Other references:

- 1. J. Stoer, R. Burlish, Introduction to numerical Analysis; Springer-Verlag, 3rd Ed. 2010.
- 2. *T. Sauer*, Numerical Analysis, Pearson 2012.

Course Website: Google Classroom Webpage:http://www.imamm.org/



D. Topics Outline

- 1. **Preliminaries:** Errors and Numbers Representation, Floating-Point Representation, Significant Digits, Rounding and Chopping, Accuracy and Precision, Absolute Error and Relative Error, Truncation Error.
- 2. Solving Equations: Bisection, Fixed-Point Iterations, Newton's Method, Brent Method, Aitkin's $\Delta 2$ Method & Muller Method, Error and Convergence Analysis.
- 3. **Solving Linear Systems:** Direct Methods: Pivoting, LU Factorization; Norms of Vectors and Matrices, Well-Posed and Ill-Posed Problems, Conditioning and Error Analysis, Iterative Methods: Jacobi, Gauss-Seidel & SOR Methods, Krylov Subspaces Methods (Conjugate Gradient Method, GMRES...), Error and Convergence Analysis; Preconditioning, Solving.
- 4. **Eigenvalue Problem:** Power and Inverse Power Method, Jacobi Method, Householder Method, QR Method, Singular Value Decomposition.

E. Office Hours

Office hours give students the opportunity to ask in-depth questions and to explore points of confusion or interest that cannot be fully addressed in class.

F. Exams & Grading System

The semi-official dates of the exams for this course are:

- **Midterm:** 8^{th} or 9^{th} week.
- Quizzes & homework: During the semester.
- **Final Exam:** 16^{th} week.

Your course grade will be based on your semester work as follows:

Midterm : 30 %	Final Exam: 40 %			
4 Quizzes + 4 Homeworks, Attendance & Participation: 30 %				

The grading distribution:

\mathbf{A}^+	Α	\mathbf{B}^+	В	\mathbf{C}^+	С	F
[95, 100]	[90, 95)	[85, 90)	[80, 85)	[75, 80)	[70, 75)	[0, 70)



G. Student Workload:

#	Teaching/learning activities	Contact Hours	Frequency	Total Contact hours	Self-study hours	Total self- study hours	Student Learning Time
1	Lecture	3	15	45	1.5	22.5	67.5
2	Tutorial	1	15	15	3	45	60
3	Lab\Practical	0	0	0	0	0	0
4	Homework	0	4	0	1.5	22.5	22.5
5	Quiz	0.25	4	1	1	4	5
6	Test (Midterm)	2	1	2	12	12	14
7	Final Exam	2	1	2	12	12	14
Тс	otal	65		118	183		

Independent self-study = $118/15 \cong 8$ hrs per week

H. Student Attendance/Absence

Only three situations will be considered as possible excused absences:

- Occurrence of a birth or death in the immediate family will be excused. ("Immediate family" is defined by the University as spouse, grandparents, parents, brother, or sister).
- Severe illness in which a student is under the care of a doctor and physically unable to attend class will be excused. Students are not excused for a doctor's appointment. Do not make appointments that conflict with rehearsals. Notes from the University Health Center will be accepted.

Executive Rules for Study Regulations and Examsgoo.gl/ykm7t3

