## **Ministry of Education**

Al-Imam Mohammad Ibn Saud Islamic University

## **College of Sciences**

**Department of Mathematics & Statistics** 



المملكة العربية السعودية وزارة التعليم جامعة الإمام محد بن سعود الإسلامية كلية العلوم قسم الرباضيات 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	9		1 <sup>1</sup>	English

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<sup>&</sup>lt;sup>1</sup>Level 2 for the B.Sc. in Applied Mathematics and Chemistry, and Level 3 for Physics

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## 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**

- 1. R.L. Burden, J.D. Faires, Numerical Analysis, 8th Edition. (Main Reference) Other references:
  - 2. J. Stoer, R. Burlish, Introduction to numerical Analysis; Springer-Verlag, 3rd Ed. 2010.
  - 3. T. Sauer, Numerical Analysis, Pearson 2012.

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

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# **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<sup>th</sup> or 9<sup>th</sup> week.

Quizzes & Homeworks: During the semester.

Final Exam: 16<sup>th</sup> week.

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

Midterm: 30 %		Final Exam: 40 %				
Quizzes, Homework, Attendance & Participation: 30 %						

## The grading distribution:

$\mathbf{A}^{+}$	A <sup>+</sup> A		В	C <sup>+</sup>	С	F
[95, 100]	[90, 95)	[85, 90)	[80, 85)	[75, 80)	[70, 75)	[0, 70)

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## G. 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



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