Math 464A, Numerical Analysis

Lecture: MWF 9:30, MEB 245

Instructor: Jim Morrow Phone: 543-1161

E-mail: morrow@math.washington.edu

Web address: http://www.math.washington.edu/~morrow/464_07/464.html

Office Hours: W 8:30-9:20; Th 9:30-10:20 and TBA, C439 Padelford

Text Numerical Analysis

Authors L. W. Johnson & R. D. Riess

Text Notes by Greenbaum and Chartier; see the link on the 464 website

Math 464-5-6 is an introduction to numerical analysis. The topics for Math 464 are:

- 1. Machine arithmetic
- 2. Numerical solutions of systems of linear equations
- 3. Numerical Solution of non-linear equations
- 4. Polynomial interpolation and splines

The homework will count 30% of the course grade. There will be one 50 minute midterm test which will count 30% of the course grade. The midterm test will be closed book but you will be allowed to bring notes on one side of a notebook size sheet of paper. There will be a two hour closed book final exam which will count 40% of the course grade. For the final you will be allowed to bring notes on both sides of a notebook-size sheet of paper. You may use non-graphing scientific calculators in which no formulas or text has been stored on the midterm and final.

The following books have been placed on reserve in the Mathematics Research Library:

1. Numerical Analysis by Johnson and Riess (QA297 .J63)

Math 464A 2

2. Elementary Numerical Analysis: An Algorithmic Approach by Conte and de Boor (QA297 .C65 1980)

- 3. Numerical Analysis by Kincaid and Cheney (QA297 .K563)
- 4. Handbook for Matrix Computations by Coleman and Van Loan (QA188 .C64)
- 5. Numerical Computing with IEEE Floating Point Arithmetic, by Michael Overton (QA 76.9 .M35)

Classroom participation is encouraged. If you feel the urge to interrupt me with a question, please do so. I may not give you an instant answer but I do encourage your questions. I would like for you to understand that mathematics does not consist of one minute answers to one minute questions. You should not feel that every problem has a brief solution (or even any solution). Math is not simply arithmetic. After many days (months, years?) of thought you may find an elegant simple explanation to some problem. It might also happen that by luck you leap to the right explanation. In any case do not be discouraged if you have difficulties. The best tactic is to keep thinking. Faulty ideas are much better than no ideas.

I suggest that you use Matlab for the computational parts of the course. Matlab is installed on the MSCC computers. You may use Matlab to do the computations on the homework assignments. You may also use SAGE. A link to SAGE is on the class homepage.

Math 464A 3

I will make modifications to this schedule as needed. Here are the homework assignments:

DATE	ASSIGNMENT (from Johnson & Riess) unless otherwise noted
	G&C means the notes of Greenbaum and Chartier
Oct. 1	§1.3: 1b(iii, iv), 4(replace hex with binary), 8; G&C: 3.1a, 3.3
Oct. 8	§2.1: 4, 6, 10, 11; §2.2.4: 9, 19; G&C: 5.1, 5.2
Oct. 15	§2.3: 3, 7, 8; §2.4: 5, 7, 8, 9
Oct. 22	§2.5: 1, 3, 4, 5a, 6a;§4.3.1: 1, 4, 6, 9
Oct. 29	§4.3.2: 5; §4.3.3: 2, 7, 9, 12
Oct. 31	MIDTERM
OC0. 01	WILD I EIGHT
Nov. 5	§4.4.1: 2, 3, 4
Nov. 5	§4.4.1: 2, 3, 4
Nov. 5 Nov. 14	§4.4.1: 2, 3, 4 §5.1: 4; §5.2.1: 1a, 3a, 4a, 11
Nov. 5 Nov. 14 Nov. 21	§4.4.1: 2, 3, 4 §5.1: 4; §5.2.1: 1a, 3a, 4a, 11 §5.2.2: 1, 2, 5, 8, 10

These assignments are due at the beginning of class on the due date. The midterm will be on Wednesday, October 31, and the final is at 8:30 a.m. on Wednesday, December 12 in the classroom.