

MATH 436/536
Numerical Analysis II (3 units)

Course Outline

Topics	# of Weeks
Numerical Solution of Ordinary Differential Equations:	
1. Taylor-Series method	
2. Runge-Kutta Methods	
3. Multi-Step Methods	4.0
4. Systems and Higher Order Ordinary Differential equations	
5. Boundary-Value Problems: Shooting Methods	
6. Boundary-Value Problems: Finite-Difference Methods	
Numerical Solutions of Partial Differential Equations:	
1. Parabolic Equations: Explicit Methods	
2. Parabolic Equations: Implicit Methods	
3. Finite-Difference Methods	5.0
4. Galerkin and Ritz Methods	
5. Other Methods for Hyperbolic Problems	
6. Multigrid method	
Approximating Functions:	
1. Taylor Series	
2. The B-splines: Basic Theory	
3. The B-splines: Applications	4.0
4. Best Approximation; Least-Squares Theory	
5. Best Approximation: Chebyshev Theory	
Exams and Projects	1.0

Textbook: Numerical Analysis, by Burden and Faires

Adopted: Spring 2007