B.Tech III Year II Semester

JNTUA COLLEGE OF ENGINEERING (AUTONOMOUS) PULIVENDULA

19ABS24-NUMERICAL ANALYSIS

(Open Elective –II)

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Course Objectives: This course aims at providing the student

- With the concepts and several methods of Numerical methods.
- To explore the solutions of ordinary differential equations, partial differential equations and integral equations.

UNIT – 1: Solution of Algebraic and Transcendental equations & Solution to System of Nonlinear Equations and Spline Functions **9 Hrs**

Solution of Algebraic and Transcendental equations:

Ramanujan's method – Secant method – Muller's method – Graeffe's root-squaring method – Lin-Bairstow's method – Quotient-Difference method

Solution to System of Nonlinear Equations and Spline Functions:

Method of Iteration- Newton-Raphson method. Linear splines - Quadratic splines – Cubic splines : Minimizing property of Cubic splines – Error in the Cubic Spline ad its derivatives – Surface fitting by cubic splines. – Cubic B-Splines: Representation of B- Splines – Least squares solution – Applications of B-Splines.

Learning Outcomes:

At the end of this unit, the student will be able to

- Solve the algebraic and transcendental equations **L2**
- Solve the system of nonlinear equations and spline functions. **L4**

UNIT – II: Numerical Linear Algebra:

Triangular matrices – LU decomposition of a matrix – vector and matrix norms. – Solutions of linear systems – Direct methods: Gauss elimination – necessary for pivoting – Gauss-Jordan method – modification of the Gauss method to compute the inverse – number of arithmetic operations – LU decomposition method – computational procedure for LU decomposition method – Lu decomposition from Gauss elimination – solution of tridiagonal systems – III conditioned linear systems – Method for III- conditioned systems. – Solution of linear systems –Iterative methods. – Matrix Eigen value problems – Eigen values of a symmetric tridiagonal matrix – Householder's method – QR method.

Learning Outcomes:

At the end of this unit, the student will be able to

- Understand the concepts of numerical linear algebra. **L1**
- Apply the concepts of numerical linear algebra. **L3**

UNIT – III: Numerical solution of ordinary differential equations:

Solution by Taylor's series, Picard's method,Euluer's method , Runge-Kutta methods, Predictor-Corrector methods: Adams-Moulton method – Milne's method. – Cubic Spline method – Simultaneous and higher order equations. – Boundary value problems: Finite difference method – Cubic Spline method – Galerkin's method.

Learning Outcomes:

At the end of this unit, the student will be able to

- Solve first order initial value problems. **L3**
- Solve ssimultaneous and higher order equations and boundary value problems. **L4**

UNIT – IV: Numerical solution of Partial differential equations:

Learning Outcomes:

At the end of this unit, the student will be able to

- Solve Laplace's equation using finite difference technique. **L3**
- Solve Heat equation and wave equation. **L4**

UNIT – V: Numerical solution of Integral equations:

Numerical methods for Fredholm equations: Method of degenerate Kernels – method of successive approximations – Quadrature methods – use of Chebyshev series – cubic Spline method – singular Kernels – method of invariant imbedding.

Learning Outcomes:

At the end of this unit, the student will be able to

- Apply numerical methods for solving Fredholm equations. **L3**
- Analyzes cubic Spline method, singular Kernels – method of invariant imbedding etc. **L4**

Text Books:

1. S. S. Sastry, Introductory Methods of Numerical Analysis(Fifth Edition 2012), PHI Learning Private Limited, New Delhi.

Reference Books:

1. M.K.Jain,S.R.K.Iyengar, R.K.Jain, Numerical Methods for Scientific and Engineering Computation (sixth edition),Nee Age International(P) Limited, Publishers, New Delhi.
2. K.E. Atkinson, An Introduction to Numerical Analysis, Wiley, 1989.S.D. Conte and C. De Boor, Elementary Numerical Analysis 302226 An Algorithmic Approach, McGraw-Hill, 1981.
3. K. Eriksson, D. Estep, P. Hansbo and C. Johnson, Computational Differential Equations, Cambridge Univ. Press, Cambridge, 1996.
4. G.H. Golub and J.M. Ortega, Scientific Computing and Differential Equations: An Introduction to Numerical Methods, Academic Press, 1992.
5. J. Stoer and R. Bulirsch, Introduction to Numerical Analysis, 2nd ed., Texts in Applied Mathematics, Vol. 12, Springer Verlag, New York, 1993.

Course Outcomes:

At the end of this Course the student will be able to

- Understand the need of numerical methods in solving engineering problems of various fields. **L1**
- Learn various numerical techniques to solve initial and boundary value problems. **L2**
- Apply various methods in solving initial and boundary value problems **L3**
- Emphasizes the numerical solutions of Integral equations. **L4**
- Analyze the problems in engineering and technology using various techniques of Numerical methods. **L5**

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