

# ACADEMIC CALENDAR

## MATH 3510, NUMERICAL ANALYSIS I

FALL SEMESTER 2019

[http://www.phys.uconn.edu/~rozman/Courses/m3510\\_19f/](http://www.phys.uconn.edu/~rozman/Courses/m3510_19f/)



Last modified: December 4, 2019

Section and page numbers in the table below refer to the following edition of the course textbook: T. Driscoll and R. Braun, *Fundamentals of Numerical Computation*, SIAM, 2017.

MONDAY		WEDNESDAY	
Aug 26th	<b>Lecture 1</b> Matlab and matlab programming, I: matlab as a calculator; vectors and matrices	Aug 28th	<b>Lecture 2</b> Matlab programming, II: scripts and functions; matlab graphics
Sep 2nd	<b>Labor Day – No classes</b>	Sep 4th	<b>Lecture 3</b> Matlab programming, III: ; loops and conditionals; timing of matlab code; more graphics; Homework 1 assigned: due 9/11/2019
Sep 9th	<b>Lecture 4</b> Matlab programming, IV: preallocation of arrays; vector operations.	Sep 11th	<b>Lecture 5</b> Computer representation of numbers. Sec. 1.1, pp. 9–13. Polynomial interpolation.. Sec. 2.1, pp. 31–35. Homework 2 assigned: due 9/18/2019
Sep 16th	<b>Lecture 6</b> Systems of linear equations. Triangular systems. Sec. 2.3, pp. 44–48.	Sep 18th	<b>Lecture 7</b> Gaussian elimination and LU factorization. Sec. 2.4, pp. 51–59. Homework 3 assigned: due 9/25/2019
Sep 23rd	<b>Lecture 8</b> Efficiency of matrix computations. Sec. 2.5, pp. 61–65.	Sep 25th	<b>Lecture 9</b> Pivoting. Sec. 2.6, pp. 68–72. Vector and matrix norms. Sec. 2.7, pp. 74–77. Condition number of a matrix. Errors of the solutions of systems of linear equations. Sec. 2.8, pp. 80–83 Homework 4 assigned: due 10/2/2019

MONDAY	WEDNESDAY
<div>Sep 30th</div> <p><b>Midterm I</b></p>	<div>Oct 2nd</div> <p><b>Lecture 10</b> Fitting functions to data. The least squares formulation. Sec. 3.1, pp. 96–99. The normal equations. Sec. 3.2, pp. 103–106.</p>
<div>Oct 7th</div> <p><b>Lecture 11</b> The QR factorization. Sec. 3.3, pp. 107–112.</p>	<div>Oct 9th</div> <p><b>Lecture 12</b> Computing QR factorization: Householder reflections. Sec. 3.4, pp. 113–114. Homework 5 assigned: due 10/16/2019</p>
<div>Oct 14th</div> <p><b>Lecture 13</b> Computing QR factorization: factorization algorithm. Sec. 3.4, pp. 115–117. Roots of nonlinear equations. Sec. 4.1, pp. 121–126.</p>	<div>Oct 16th</div> <p><b>Lecture 14</b> Newton's method in one variable. Sec. 4.3, pp. 135–142. Homework 6 assigned: due 10/23/2019</p>
<div>Oct 21st</div> <p><b>Lecture 15</b> Root finding without derivatives: bisection and interpolation-based methods. Sec. 4.4, pp. 143–151.</p>	<div>Oct 23rd</div> <p><b>Lecture 16</b> Newton's method for nonlinear systems. Sec. 4.5, pp. 152–158. Homework 7 assigned: due 10/30/2019</p>
<div>Oct 28th</div> <p><b>Lecture 17</b> Quasi-Newton methods. Sec. 4.5, pp. 159–165.</p>	<div>Oct 30th</div> <p><b>Midterm II</b></p>
<div>Nov 4th</div> <p><b>Lecture 18</b> Interpolation. Runge phenomenon. Sec. 5.1, pp. 175–180. Piecewise linear interpolation. Sec. 5.2, pp. 182–188.</p>	<div>Nov 6th</div> <p><b>Lecture 19</b> Cubic splines. Sec. 5.3, pp. 189–195. Homework 8 assigned: due 11/13/2019</p>
<div>Nov 11th</div> <p><b>Lecture 20</b> Cubic splines, II. Numerical differentiation. Sec. 5.4–5.5. Fornberg's method for calculation of weights in finite difference formulas.</p>	<div>Nov 13th</div> <p><b>Lecture 21</b> Numerical integration: trapezoid rule, Simpson's rule, Newton-Cotes formulas. Sec. 5.6, pp. 208–215. Adaptive integration. Sec. 5.7. Homework 9 assigned: due 11/20/2019</p>
<div>Nov 18th</div> <p><b>Lecture 22</b> Basics of Initial Value Problems. Sec. 6.1, pp. 227–233.</p>	<div>Nov 20th</div> <p><b>Lecture 23</b> Euler's method. Sec. 6.2, pp. 235–240. Systems of differential equations. Sec. 6.3, pp. 242–247. Homework 10 assigned: due 12/4/2019</p>
<div>Nov 25th</div> <p><b>Thanksgiving recess – No classes</b></p>	<div>Nov 27th</div> <p><b>Thanksgiving recess – No classes</b></p>
<div>Dec 2nd</div> <p><b>Lecture 24</b> Runge-Kutta methods. Sec. 6.4–6.5, pp. 249–259.</p>	<div>Dec 4th</div> <p><b>Lecture 25</b> Multistep methods. Sec. 6.6–6.7, pp. 261–271.</p>

MONDAY	WEDNESDAY
<div>Dec 9th</div> <div>Week of Finals</div>	<div>Dec 11th</div> <div>Week of Finals</div>