

Math 502 b

Spring 2009

Numerical Analysis

Instructor: Dr.W.Proskurowski (proskuro@usc.edu)
<http://almaak.usc.edu/~proskuro/teaching/math502b>
Text: Dahlquist G. and Björck Å. "Numerical Mathematics"
Vol. I: SIAM, 2008
Vol. II: free download from <http://www.mai.liu.se/~akbjo/NMbook.html>
Lecture: KAP 137, MWF, 10-11
Office: DRB 220, Hours: MWF 2-3

Course Outline

1. Ch.6 in Vol. I: Scalar nonlinear equations.
2. Ch.11 in vol.II: Nonlinear systems and optimization.
3. Ch.4 in vol.I: Interpolation
4. Ch.5 in vol. I: Quadrature rules
5. Ordinary differential equations (different text)

There will be some homework and projects.