

# Numerical Analysis Lecture Notes

Peter J. Olver

## 1. Computer Arithmetic

*The purpose of computing is insight, not numbers.*

— R.W. Hamming, [24]

The main goal of *numerical analysis* is to develop efficient algorithms for computing precise numerical values of mathematical quantities, including functions, integrals, solutions of algebraic equations, solutions of differential equations (both ordinary and partial), solutions of minimization problems, and so on. The objects of interest typically (but not exclusively) arise in applications, which seek not only their qualitative properties, but also quantitative numerical data. The goal of this course of lectures is to introduce some of the most important and basic numerical algorithms that are used in practical computations. Beyond merely learning the basic techniques, it is crucial that an informed practitioner develop a thorough understanding of how the algorithms are constructed, why they work, and what their limitations are.

In any applied numerical computation, there are four key sources of error:

- (i) Inexactness of the mathematical model for the underlying physical phenomenon.
- (ii) Errors in measurements of parameters entering the model.
- (iii) Round-off errors in computer arithmetic.
- (iv) Approximations used to solve the full mathematical system.

Of these, (i) is the domain of mathematical modeling, and will not concern us here. Neither will (ii), which is the domain of the experimentalists. (iii) arises due to the finite numerical precision imposed by the computer. (iv) is the true domain of *numerical analysis*, and refers to the fact that most systems of equations are too complicated to solve explicitly, or, even in cases when an analytic solution formula is known, directly obtaining the precise numerical values may be difficult.

There are two principal ways of quantifying computational errors.

**Definition 1.1.** Let  $x$  be a real number and let  $x^*$  be an approximation. The *absolute error* in the approximation  $x^* \approx x$  is defined as  $|x^* - x|$ . The *relative error* is defined as the ratio of the absolute error to the size of  $x$ , i.e.,  $\frac{|x^* - x|}{|x|}$ , which assumes  $x \neq 0$ ; otherwise relative error is not defined.

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**Kasso A. Okoudjou**



## **Numerical Analysis Lecture Notes Math User Home Pages:**

High Performance Algorithms and Software in Nonlinear Optimization Renato de Leone, Almerico Murli, Panos M. Pardalos, Gerardo Toraldo, 2013-12-01 This book contains a selection of papers presented at the conference on High Performance Software for Nonlinear Optimization HPSN097 which was held in Ischia Italy in June 1997 The rapid progress of computer technologies including new parallel architectures has stimulated a large amount of research devoted to building software environments and defining algorithms able to fully exploit this new computational power In some sense numerical analysis has to conform itself to the new tools The impact of parallel computing in nonlinear optimization which had a slow start at the beginning seems now to increase at a fast rate and it is reasonable to expect an even greater acceleration in the future As with the first HPSNO conference the goal of the HPSN097 conference was to supply a broad overview of the more recent developments and trends in nonlinear optimization emphasizing the algorithmic and high performance software aspects Bringing together new computational methodologies with theoretical advances and new computer technologies is an exciting challenge that involves all scientists willing to develop high performance numerical software This book contains several important contributions from different and complementary standpoints Obviously the articles in the book do not cover all the areas of the conference topic or all the most recent developments because of the large number of new theoretical and computational ideas of the last few years

High Performance Computing and Applications Jiang Xie, Zhangxin Chen, Craig C. Douglas, Wu Zhang, Yan Chen, 2016-07-19 This book constitutes the thoroughly refereed proceedings of the Third International Conference on High Performance Computing and Applications HPCA 2015 held in Shanghai China in July 2015 The 24 revised full papers presented were carefully reviewed and selected from 50 submissions The papers cover the following research areas numerical algorithms and solutions high performance and grid computing novel approaches to high performance computing massive data storage and processing hardware acceleration applications

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**Rigorous Numerics in Dynamics** Jan Bouwe van den Berg, Jean-Philippe Lessard, 2018-07-12 This volume is based on lectures delivered at the 2016 AMS Short Course Rigorous Numerics in Dynamics held January 4-5 2016 in Seattle Washington Nonlinear dynamics shapes the world around us from the harmonious

movements of celestial bodies via the swirling motions in fluid flows to the complicated biochemistry in the living cell. Mathematically these phenomena are modeled by nonlinear dynamical systems in the form of ODEs, PDEs and delay equations. The presence of nonlinearities complicates the analysis and the difficulties are even greater for PDEs and delay equations which are naturally defined on infinite dimensional function spaces. With the availability of powerful computers and sophisticated software, numerical simulations have quickly become the primary tool to study the models. However, while the pace of progress increases, one may ask just how reliable are our computations. Even for finite dimensional ODEs, this question naturally arises if the system under study is chaotic, as small differences in initial conditions such as those due to rounding errors in numerical computations yield wildly diverging outcomes. These issues have motivated the development of the field of rigorous numerics in dynamics, which draws inspiration from ideas in scientific computing, numerical analysis and approximation theory. The articles included in this volume present novel techniques for the rigorous study of the dynamics of maps via the Conley index theory, periodic orbits of delay differential equations via continuation methods, invariant manifolds and connecting orbits, the dynamics of models with unknown nonlinearities and bifurcation diagrams.

Forthcoming Books

Rosemary A. Devaney, 2003-04 **An Excursion Through Discrete Differential Geometry** American Mathematical Society. Short Course, Discrete Differential Geometry, 2020-09-02. Discrete Differential Geometry (DDG) is an emerging discipline at the boundary between mathematics and computer science. It aims to translate concepts from classical differential geometry into a language that is purely finite and discrete and can hence be used by algorithms to reason about geometric data. In contrast to standard numerical approximation, the central philosophy of DDG is to faithfully and exactly preserve key invariants of geometric objects at the discrete level. This process of translation from smooth to discrete helps to both illuminate the fundamental meaning behind geometric ideas and provide useful algorithmic guarantees. This volume is based on lectures delivered at the 2018 AMS Short Course Discrete Differential Geometry held January 8-9, 2018 in San Diego, California. The papers in this volume illustrate the principles of DDG via several recent topics: discrete nets, discrete differential operators, discrete mappings, discrete conformal geometry and discrete optimal transport.

*Applied Stochastic Analysis* Miranda Holmes-Cerfon, 2024-10-30. This textbook introduces the major ideas of stochastic analysis with a view to modeling or simulating systems involving randomness. Suitable for students and researchers in applied mathematics and related disciplines, this book prepares readers to solve concrete problems arising in physically motivated models. The author's practical approach avoids measure theory while retaining rigor for cases where it helps build techniques or intuition. Topics covered include Markov chains, discrete and continuous Gaussian processes, Itô calculus and stochastic differential equations and their associated PDEs. We ask questions such as: How does probability evolve? How do statistics evolve? How can we solve for time-dependent quantities such as first passage times? How can we set up a model that includes fundamental principles such as time reversibility, detailed balance? How can we simulate a stochastic process numerically? *Applied Stochastic Analysis*

invites readers to develop tools and insights for tackling physical systems involving randomness Exercises accompany the text throughout with frequent opportunities to implement simulation algorithms A strong undergraduate background in linear algebra probability ODEs and PDEs is assumed along with the mathematical sophistication characteristic of a graduate student *The Mathematics of Data* Michael W. Mahoney, John C. Duchi, Anna C. Gilbert, 2018-11-15 Nothing provided

**New Perspectives on Microsoft Office 2003, First Course, Premium Edition** Ann Shaffer, Patrick Carey, Kathy Finnegan, Joseph Adamski, Roy Ageloff, 2006-02-10 The case based problem solving approach to learning Office 2003 skills This Premium Edition includes an integrated training solution to transform the way your students learn Office 2003 skills Important Notice Media content referenced within the product description or the product text may not be available in the ebook version *Finite Frame Theory: A Complete Introduction to Overcompleteness* Kasso A. Okoudjou, 2016-07-13 Frames are overcomplete sets of vectors that can be used to stably and faithfully decompose and reconstruct vectors in the underlying vector space Frame theory stands at the intersection of many areas in mathematics such as functional and harmonic analysis numerical analysis matrix theory numerical linear algebra algebraic and differential geometry probability statistics and convex geometry At the same time its applications in engineering medicine computer science and quantum computing are motivating new research problems in applied and pure mathematics This volume is based on lectures delivered at the 2015 AMS Short Course Finite Frame Theory A Complete Introduction to Overcompleteness held January 8 9 2015 in San Antonio TX Mostly written in a tutorial style the seven chapters contained in this volume survey recent advances in the theory and applications of finite frames In particular it presents state of the art results on foundational frame problems and on the analysis and design of various frames mostly motivated by specific applications Carefully assembled the volume quickly introduces the non expert to the basic tools and techniques of frame theory It then moves to develop many recent results in the area and presents some important applications As such the volume is designed for a diverse audience including researchers in applied and computational harmonic analysis as well as engineers and graduate students *PPoPP '08*, 2008

*Books in Print Supplement*, 1979 *Course Notes*, 1995 **Introduction to Programming with Fortran** Ian Chivers, Jane Sleightholme, 2006-07-08 An Introduction to Programming with Fortran is a comprehensive introduction to Fortran and is essential to the complete beginner who wants to learn the fundamentals of programming using a modern powerful and expressive language as well as those wanting to update their programming skills by making the move from earlier versions of Fortran It contains lots of clear and simple examples highlighting the key language features of the most recent versions of Fortran Fortran 2003 95 and 90 The authors also provide examples based on ISO TR 15580 and ISO TR 15581 as these are quite widely supported as well and cover the ISO TR on Enhanced Modules which is of particular importance to large code suites The examples used throughout the book highlight common problems that occur when programming and give a solution in Fortran producing a very effective hands on approach Details of a variety of internet

based sources are also included which will prove invaluable to those seeking further information and support **Geometric and Computational Spectral Theory** Alexandre Girouard, Dmitry Jakobson, Michael Levitin, Nilima Nigam, Iosif Polterovich, Frédéric Rochon, 2017-10-30 A co publication of the AMS and Centre de Recherches Mathématiques The book is a collection of lecture notes and survey papers based on the mini courses given by leading experts at the 2015 Séminaire de Mathématiques Supérieures on Geometric and Computational Spectral Theory held from June 15-26 2015 at the Centre de Recherches Mathématiques Université de Montréal Montréal Québec Canada The volume covers a broad variety of topics in spectral theory highlighting its connections to differential geometry mathematical physics and numerical analysis bringing together the theoretical and computational approaches to spectral theory and emphasizing the interplay between the two

**MAA Notes** ,1983 *Notices of the American Mathematical Society* American Mathematical Society,1980

**Whitaker's Books in Print** ,1998 *Mathematics Catalog 2005* Neil Thomson,2004-10

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## **Table of Contents Numerical Analysis Lecture Notes Math User Home Pages**

1. Understanding the eBook Numerical Analysis Lecture Notes Math User Home Pages
  - The Rise of Digital Reading Numerical Analysis Lecture Notes Math User Home Pages
  - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Lecture Notes Math User Home Pages
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Numerical Analysis Lecture Notes Math User Home Pages
  - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Lecture Notes Math User Home Pages
  - Personalized Recommendations
  - Numerical Analysis Lecture Notes Math User Home Pages User Reviews and Ratings
  - Numerical Analysis Lecture Notes Math User Home Pages and Bestseller Lists

5. Accessing Numerical Analysis Lecture Notes Math User Home Pages Free and Paid eBooks
  - Numerical Analysis Lecture Notes Math User Home Pages Public Domain eBooks
  - Numerical Analysis Lecture Notes Math User Home Pages eBook Subscription Services
  - Numerical Analysis Lecture Notes Math User Home Pages Budget-Friendly Options
6. Navigating Numerical Analysis Lecture Notes Math User Home Pages eBook Formats
  - ePub, PDF, MOBI, and More
  - Numerical Analysis Lecture Notes Math User Home Pages Compatibility with Devices
  - Numerical Analysis Lecture Notes Math User Home Pages Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Numerical Analysis Lecture Notes Math User Home Pages
  - Highlighting and Note-Taking Numerical Analysis Lecture Notes Math User Home Pages
  - Interactive Elements Numerical Analysis Lecture Notes Math User Home Pages
8. Staying Engaged with Numerical Analysis Lecture Notes Math User Home Pages
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Numerical Analysis Lecture Notes Math User Home Pages
9. Balancing eBooks and Physical Books Numerical Analysis Lecture Notes Math User Home Pages
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Numerical Analysis Lecture Notes Math User Home Pages
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Numerical Analysis Lecture Notes Math User Home Pages
  - Setting Reading Goals Numerical Analysis Lecture Notes Math User Home Pages
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Analysis Lecture Notes Math User Home Pages
  - Fact-Checking eBook Content of Numerical Analysis Lecture Notes Math User Home Pages
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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