SEMESTER-IV

COURSE 4: NUMERICAL ANALYSIS

Theory Credits: 3 3 hrs/week

I. Learning Outcomes

After learning this course the student will be able

1. Learn the different difference operators and applications.
2. Accustom with the interpolation techniques with equal and unequal intervals.
3. Able to use numerical differentiation tools.
4. Familiar to use numerical integration methods.

II. Syllabus

Unit 1

Definitions of Forward difference operator (Δ), Backward difference operator, Shift or Extension (displacement) operator (E), Central Differences operator(μ), Differentiation operator(D), Mean value operator Symbolic relations between operators, properties of difference and shift operators, fundamental theorem on finite differences and simple problems.

Unit 2

Interpolation with equal intervals: Concept of interpolation and extrapolation, assumptions and uses of interpolation, difference tables, methods of interpolation with equal intervals - Newton's formula for forward and backward interpolation, Central differences, Gauss forward and backward, Sterling, Bessel's and Laplace - Everett's Formulae.

Unit 3

Interpolation with unequal intervals: Divided differences and their properties. Methods of interpolation with unequal intervals – Newton's Divided difference formula and Lagrange's formula. Inverse interpolation - Lagrange's formula.

Unit 4

Numerical Differentiation: Introduction to Numerical differentiation. Determination of First and Second order derivatives for the given data using Newton's forward and backward, Gauss forward and backward, Sterling, Bessel's and Newton's Divided difference formula.

Unit 5

Numerical Integration: Introduction to numerical integration, General Quadrature formula for equidistant ordinates, Trapezoidal rule, Simpson's $1/3^{rd}$, Simpson's $3/8^{th}$ rule and Weddle's rule.

SEMESTER-IV

COURSE 4: NUMERICAL ANALYSIS

Practical Credits: 1 2 hrs/week

Practical Syllabus

1. Interpolation by using Newton-Gregory forward and backward difference formulae.
2. Interpolation by using Gauss forward and backward difference formulae.
3. Interpolation by using Sterling and Bessel's formulae.
4. Interpolation by using Laplace-Everett's Formula.
5. Interpolation by using Newton's divided difference and Lagrange's formulae.
6. Inverse interpolation by using Lagrange's formula.
7. Determination of first and second order derivatives by using Newton-Gregory forward and backward difference formulae.
8. Determination of first and second order derivatives by using Gauss forward and backward difference formulae.
9. Determination of first and second order derivatives by using Newton's divided difference formula.
10. Numerical Integration by using Trapezoidal rule, Simpson's $1/3^{rd}$, Simpson's $3/8^{th}$ rule and Weddle's rule.

III. References

1. H. C. Saxena: Finite Differences and Numerical Analysis, S. Chand and Company, New Delhi.
2. P. P. Gupta, G. S. Malik & Sanjay Gupta: Calculus of Finite Differences and Numerical Analysis, Krishna Prakashan Media(P) Ltd., Meerut(UP), India.
3. S. S. Sastry: Introductory Methods Numerical Analysis, Prentice- Hall of India.
4. C. F. Gerald and P. O. Wheatley: Applied Numerical Analysis, Addison- Wesley, 1998.

IV. Suggested Co-curricular Activities:

1. Training of students by related industrial experts
2. Assignments including technical assignments if any.
3. Seminars, Group Discussions, Quiz, Debates etc on related topics.
4. Preparation of audio and videos on tools of diagrammatic and graphical representations.
5. Collection of material/figures/photos/author photoes of related topics.
6. Invited lectures and presentations of stalwarts to those topics.
7. Visits/field trips of firms, research organizations etc.