# DEPARTMENT OF MATHEMATICS <br> FACULTY OF ENGINERING AND TECHNOLOGY <br> SRM UNIVERSITY 

## MA1025 - NUMERICAL METHODS AND ITS APPLICATIONS

SEMESTER: V
ACADEMIC YEAR: 2015-16

## LECTURE SCHEME / PLAN

The objective is to equip the students of Engineering and Technology, the knowledge of Mathematics and its applications so as to enable them to apply them for solving real world problems.

The list of instructions (provided below) may be followed by a faculty relating to his/her own schedule includes warm-up period, controlled/free practice, and the respective feedback of the classes who handle. The lesson plan has been formulated based on high quality learning outcomes and the expected outcomes are as follows.
Each subject must have a minimum of 56 hours, which in turn, 45 hours for lecture and rest of the hours for tutorials. The faculty has to pay more attention in insisting the students to have $95 \%$ class attendance.

| UNIT I: CURVE FITTING \& NUMERICAL SOLUTIONS OF EQUATIONS |  |  |  |  |  |
| :---: | :--- | :--- | :---: | :---: | :---: |
| Lecture <br> No | Lecture Schedule | Learning outcomes | Cumulative <br> hours |  |  |
| L1.1 | Warm-up session/Motivation about the <br> previous semester and their <br> performance. | Students will be motivated | $\mathbf{1}$ |  |  |
| L1.2 | Introduction to curve fitting and its <br> applications/ uses. Curve fitting by the <br> method of least squares. | Students will get an idea/advantages <br> of curve fitting and problem solving <br> techniques | $\mathbf{2}$ |  |  |
| L.1.3 | Fitting a parabola and its applications. | One applies the knowledge in solving <br> Problems. | $\mathbf{3 , 4}$ |  |  |
| L.1.4 | To find out the best fit for a given <br> numerical data | A learner will be able to compare <br> straight line and parabola. | $\mathbf{5}$ |  |  |
| L.1.6 | Calculation of sum of squares of the <br> residuals. Error calculation - Problems | Student will understand the concept of <br> fitting a curve more effectively | $\mathbf{6}$ |  |  |
| L.1.7 | Fitting an exponential curve $y=a e^{b x}$ <br> problems | Learner will learn the transforming <br> technique to convert complicated <br> curve into a simpler curve and solve <br> the problems by aforesaid techniques | $\mathbf{7}$ |  |  |
| Fitting a curve of the form $y=a b^{x}$ <br> Fitting a curve of the form $y=a x^{b}$ <br> Solving numerical problems | Will get an idea about fitting of an <br> exponential curve. He will be able to <br> compare different types of curves | $\mathbf{8}$ |  |  |  |
|  | Introduction: Solving linear algebraic and <br> transcendental equations by various <br> methods (Direct /Iterative methods) <br> method. <br> Newton-Raphson | To be familiar with the methods <br> fundamental phenomena. | $\mathbf{9 , 1 0}$ |  |  |


|  | numerical problems |  |  |
| :---: | :---: | :---: | :---: |
| L.1.9 | Direct method : Gauss elimination method - Problems | Students will get a knowledge of solving the system of equations by one of the easiest techniques | 11 |
| L.1.10 | Finding the inverse of a given matrix by Gauss elimination method - Problems | Learner will understand the concept of finding inverse of a given matrix by another simplest way. | 12 |
| L.1.11 | Iterative methods: Gauss Jacobi method. Gauss Seidel method - Problems | One applies the knowledge of solving the system of equations numerically to real world problems | 13, 14 |
| UNIT II: FINITE DIFFERENCES \& INTERPOLATION |  |  |  |
| L.2.1 | Introduction to First and Higher order differences. Forward and backward differences and operators | Learners will understand the basic principles of operators | 15 |
| L.2.2 | Difference between the <br> Relation between <br> Properties of operatorsoperators.operators, | Knowledge in understanding the differences for future topics | 16 |
| L.2.3 | Introduction to Interpolation. NewtonGregory Forward and Backward interpolation formulae for equally spaced intervals and their applications, Numerical problems | Recognize and visualize the methods of finding intermediate values of a given function from a given set of tabular values of that function. | 17,18,19 |
| L.2.4 | Fitting a polynomial to the given data by the above methods and hence finding an intermediate value of the given data. <br> Numerical problems | To learn the idea of finding the actual function of the given data | 20 |
| CYCLE TEST - I : |  | DATE: 27.07.2015 |  |
| L.2.5 | Newton's interpolation formulae- Divided differences- Divided Difference formula for unequal intervals and its applications. | Understanding the difference between Forward and Backward differences and divided differences | 21 |
| L.2.6 | Lagrange's Interpolation formula for unequal intervals- Problems | A knowledge of the methods of Newton and Lagrange and understands to find unknown y for a given x | 22 |
| L2.7 | Finding the actual polynomial of the given numerical data by Lagrange method, Newton's divided difference method -Problems | Understands the concept more clearly and gets an idea in applying different types of methods to find an unknown intermediate value | 23 |
| L.2.8 | Inverse Interpolation: Lagrange's inverse formula - Problems | To relate the Lagrange's and inverse Lagrange's methods and understands to find x for a given y | 24 |
| L.2.9 | Tutorial | Students able to solve problems themselves | 25 |
| UNIT III: NUMERICAL DIFFERENTIATION AND INTEGRATION |  |  |  |
| L.3.1 | Introduction: Newton's forward and backward Differences formulae to compute first and higher order derivative - Problems. | Students get an idea of finding derivatives of a given function from a given set of tabular values at the origin, near the origin ,at the end point and near the end point | 26, 27,28 |


| L.3.2 | Numerical Integration-Trapezoidal rule and its applications | Learners understand the concept of numerical integration of a definite integral for a given function from a given set of tabular values. | 29 |
| :---: | :---: | :---: | :---: |
| L.3.3 | Simpson's one third rule - Problems | Able to compare this rule with the previous rule and understands the advantages of Simpson's rule. | 30 |
| L.3.4 | Problems based on Simpson's three eighth rule | Gets an idea of this rule for the kind of problems applicable | 31 |
| L.3.5 | Tutorial | Students able to solve problems themselves | 32 |
| UNIT IV: NUMERICAL SOLUTIONS OF ORDINARY DIFFERENTIAL EQUATIONS |  |  |  |
| L.4.1 | Numerical Solutions of ODE by Taylor's series method - Problems | Provides deeper understanding of solving ordinary differential equations by different types of methods. | 33, 34 |
| L.4.2 | Euler's method - Problems | Understands the flexibility of Euler's method | 35 |
| L.4.3 | Improved Euler's method - Problems | Accuracy is more than the previous methods | 36 |
| L.4.4 | Modified Euler's method - Problems | This provides an idea of the best among the previous three methods | 37 |
| CYCLE TEST - II : |  | DATE: 24.08 .15 |  |
| L.4.5 | Runge-Kutta method of Fourth order Problems | Test and evaluate that this method is the best of the aforesaid methods. | 38, 39 |
| L.4.6 | Milne's predictor corrector method Problems | Predicts the solution of a given problem and confirm it with its corrector value. | 40, 41 |
| L.4.7 | Adam-Bashforth predictor corrector method - Problems | Understands the advantage of this method over Milne's method. | 42 |
| L.4.8 | Tutorial | Students able to solve problems themselves | 43 |
| SURPRISE TEST |  |  |  |
| UNIT V: NUMERICAL SOLUTIONS OF PARTIAL DIFFERENTIAL EQUATIONS |  |  |  |
| L.5.1 | Classification of II order PDE | Able to classify different kinds of partial differential equations of second order | 44 |
| L.5.2 | Difference Quotients | Able to acquire the knowledge of Difference Quotients. | 45 |
| L.5.3 | Numerical solution of Laplace equations: Leibmann's Iterative process - Problems. | One acquires enhanced knowledge of solving Laplace equation numerically. | 46, 47 |
| L.5.4 | Numerical solution of Poisson's equations - Problems. | One acquires enhanced knowledge of solving Poisson's equation. | 48, 49 |
| L.5.5 | Numerical solution of parabolic equations Bender Schmidt method - Problems | Acquires the problem-solving skills of one dimensional heat equation numerically by finite difference scheme. | 50, 51 |


| L.5.6 | Numerical solution of parabolic <br> equations: Crank-Nicholson's method <br> Problems | Identifies the problem where this <br> method is applicable in comparison <br> with Bender Schmidt method | $\mathbf{5 2 , 5 3}$ |  |  |  |  |
| :---: | :--- | :--- | :---: | :---: | :---: | :---: | :---: |
| L.5.7 | Numerical solution of hyperbolic <br> equations - Problems | One applies the knowledge of solving <br> Two dimensional wave equation by <br> finite difference scheme. | 54,55 |  |  |  |  |
| L.5.8 | Tutorial | Students able to solve problems <br> themselves | 56 |  |  |  |  |
| MODEL EXAM |  |  |  |  |  |  |  |
| $\mathbf{1 2 . 1 0 . 2 0 1 5} \quad$ (Duration: 3 Hours) |  |  |  |  |  |  |  |

## TEXT BOOK:

- Dr. M.K.Venkataraman, Numerical Methods in Science and Engineering, National Publishing Co., 2005
- B.S.Grewal, Numerical Methods in Engineering and Science, (42 ${ }^{\text {th }}$ Edition), Khanna Publishers 2012.


## REFERENCES

- S. S. Sastry, Introductory methods of Numerical Analysis, Prentice Hall of India, New Delhi, 2005.
- E. Balagurusamy, Computer oriented statistical \& numerical methods-Tata McGraw Hill, New Delhi, 2000.
- M. K. Jain, S. R. K. Iyengar and R. L. Jain, Numerical methods for scientific \& Engineering Computation, Wiley Eastern Lt., $4^{\text {th }}$ edition, 2003
- M. K. Jain, Numerical solution on Differential equations, Wiley, New York, $2^{\text {nd }}$ edition (Reprint) 2002.
- P.Kandasamy et. al., Numerical methods, S. Chand \& Co., New Delhi, 2003.


## WEB BASED RESOURCES

## http://www.the-science-lab.com/Math/

http://botw.org/top/Science/Math/
http://dir.yahoo.com/Science/Mathematics/
http://www.cms.caltech.edu/

## Internal Marks Total: 50

$\begin{array}{lll}\text { Internal Marks split up: } & \text { Cycle Test } & : 10 \text { Marks } \\ & \text { Cycle Test } & : 10 \text { Marks } \\ & \text { Model Exam }: 20 \text { Marks }\end{array}$

Surprise Test: 5 marks Attendance : 5 marks

## Mr. P.Sambath

Assistant Professor (Sr.G.)
Course Coordinator
Email: sampath.p@ktr.srmuniv.ac.in
Tel: +91-44-27417000 Ext: 2707

## Dr. K. Ganesan

Professor \& Head
Department of Mathematics
Email: hod.maths@ktr.srmuniv.ac.in
Tel: +91-44-27417000 Ext: 2701

