

Course Unit	Numerical Computation		Field of study	Mathematics	
Bachelor in	Electrical and Computers Engineering		School	School of Technology and Management	
Academic Year	2021/2022	Year of study	2	Level	1-2
Type	Semestral	Semester	2	ECTS credits	6.0
			Code	9112-742-2201-00-21	
Workload (hours)	162	Contact hours	T -	TP 30	PL 30
			TC -	S -	E -
			OT -	O -	

T - Lectures; TP - Lectures and problem-solving; PL - Problem-solving, project or laboratory; TC - Fieldwork; S - Seminar; E - Placement; OT - Tutorial; O - Other

Name(s) of lecturer(s) Ana Isabel Pinheiro Nunes Pereira

Learning outcomes and competences

At the end of the course unit the learner is expected to be able to:

1. Use mathematical tools to solve numeric problems.
2. Relate the convergence and stability notions.

Prerequisites

Before the course unit the learner is expected to be able to:

Have knowledge in the area of Linear Algebra and Mathematical Analysis.

Course contents

Error Analysis. Nonlinear Equations. Approximation Theory. Numerical Differentiation and Integration. Systems of Linear Equations. Systems of Nonlinear Equations. Ordinary Differential Equations.

Course contents (extended version)

1. Error Analysis
 - Basic definitions of error theory.
 - Error propagation formula.
 - Stability and conditioning. Algorithms and convergence.
2. Nonlinear Equations with one Variable
 - Bisection method.
 - Fixed-point method.
 - Newton method.
 - Secand method.
 - Roots of polynomials.
3. Approximation Theory.
 - Interpolation and the Lagrange polynomial. Newton's interpolatory divided-difference formula.
 - Least-squares method. Orthogonal polynomials.
4. Numerical Differentiation and Integration
 - Numerical differentiation: Richardson extrapolation.
 - Numerical integration: trapezoidal rule; Simpson's rule; Newton-Cotes formula.
5. Linear Systems.
 - Direct methods: Gaussian elimination with partial pivoting.
 - Direct methods: matrix factorization - LU and LDL^T.
 - Norms of vectors and matrices.
 - Iterative methods: Jacobi, Gauss-Seidel and SOR methods.
6. Nonlinear Systems Equations
 - Newton method.
7. Ordinary Differential Equations
 - Euler's method. Runge-Kutta method.

Recommended reading

1. Pereira, A. , "Guia de Estudo de Métodos Numéricos", ESTiG-IPB, 2015.
2. Gerald, C. e Wheatley, P. , "Applied Numerical Analysis", 6th ed. , Addison-Wesley, 1984.
3. Conte, S. e Boor, C. , "Elementary Numerical Analysis", McGraw-Hill, 1980.
4. Atkinson, K. , "An Introduction to Numerical Analysis", J. Wiley, 1978.
5. Burden, R. e Faires, J. , "Numerical Analysis", 7th ed. , Brooks/Cole, 2000.

Teaching and learning methods

Topics will be presented and explored in class. There will be individual and group sessions outside class to accompany the student's work. All classes will be in informatics rooms using mathematical software (Matlab/Octave, Mathematica/Maple).

Assessment methods

1. Continuous Evaluation - (Regular, Student Worker) (Final)
 - Practical Work - 70% (2 reports and presentations. The presentation is mandatory. 15 % is associated to deliverables.)
 - Final Written Exam - 30%
2. Final Evaluation - (Regular, Student Worker) (Supplementary, Special)
 - Final Written Exam - 100%

Language of instruction

1. Portuguese
2. English

Electronic validation

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08-03-2022	08-03-2022	21-03-2022	22-03-2022