MA 8019: Numerical Analysis I
Syllabus and Introduction

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First version: May 01, 2018   Last updated: October 17, 2023

Syllabus

- **Instructor:** Prof. Suh-Yuh Yang (楊肅煜)
  - Office: M315, Hong-Jing Hall
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- **Office hours**: Tuesday 10:00 ∼ 12:00 am or by appointment. No teaching assistant!

- **Prerequisites**: Calculus, Linear Algebra and some knowledge of the software MATLAB: https://portal.ncu.edu.tw/
  校園授權軟體服務網裡面有關於Matlab的下載方式說明！

- **Assignments**: approximately every two weeks, will consist of theoretical problems or computer projects. The students are encouraged to discuss homework with other classmates. *Direct copying is absolutely not allowed.*

- **Examinations:** there will be *a midterm and a final exam.*

- **Grading policy:** *assignments 40%, midterm 30% and final 30%.*

Course objectives

(1) This course introduces students to various types of mathematical analysis that are commonly needed in scientific computing.

(2) The subject of numerical analysis is treated from a mathematical point of view, offering a complete analysis of methods for scientific computing with appropriate motivations and careful proofs.

Textbook

David Kincaid and Ward Cheney, *Numerical Analysis: Mathematics of Scientific Computing, Third Edition,* 2002, Brooks/Cole.

http://www.ma.utexas.edu/CNA/NA3/index.html

Errata: http://www.ma.utexas.edu/CNA/NA3/errata.html
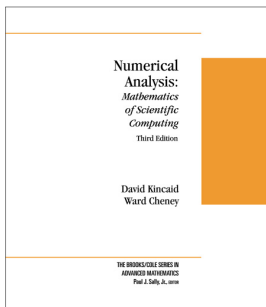
Important dates

- The period for adding and dropping: September 6-20, 2023
- The period for withdrawing: October 23-December 1, 2023
- National Day: October 10 (Tue), 2023, *no class!*
- Midterm: November 1 (Wed), 2023
- Sports Day: November 15 (Wed), 2023, *no class!*
- Final exam: January 3 (Wed), 2024

What is numerical analysis?

- **Numerical analysis – mathematics of scientific computing:** it involves the study, development and analysis of algorithms (procedures) for obtaining numerical solutions to various mathematical problems.

- **Scientific computing:** solving mathematical problems numerically on the computer (methods/constructive proofs $\rightarrow$ algorithms $\rightarrow$ codes $\rightarrow$ display).

- **Problem modeling**
  (1) physical phenomena: too expensive to perform all tests with prototypes.
  (2) mathematical model: (differential or integral equations) too complex or very difficult for paper/pencil solution.
  (3) computational model: (numerical methods) approximation of mathematical model.

Outline of the course

This semester will cover the following topics:

- Mathematical preliminaries (Chapter 1)

- Computer arithmetic (Chapter 2)

- Solving nonlinear equations (Chapter 3)

- Systems of linear equations (Chapter 4)

- Solving eigenvalue problems (Chapter 5)

Next semester (MA 8020: Numerical Analysis II):

- Interpolation and approximation (Chapter 6)

- Differentiation and integration (Chapter 7)

- Numerical ordinary differential equations (Chapter 8)

- Numerical partial differential equations (Chapter 9)

Topic 1: Mathematical preliminaries

- **Taylor's Theorem:** for functions in single or several variables.
- **Order of convergence:** big O and little o notations.
- **Difference equations:** e.g., $x_{n+2} - 3x_{n+1} + 2x_n = 0 (n \geq 1)$ (needed in Chapter 8).

Topic 2: Computer arithmetic

Real number system: $\mathbb{R} = \mathbb{Q} \cup \mathbb{Q}^c$

- $\mathbb{N}$: the set of natural numbers (positive integers), $\{1, 2, 3, \cdots\}$.

- $\mathbb{Z}$: the set of integers, $\{0, 1, -1, 2, -2, \cdots\}$.

- $\mathbb{Q}$: the set of rational numbers, $\{1.1, 3.14, 2/3, \cdots\}$.

- $\mathbb{Q}^c := \mathbb{R} \setminus \mathbb{Q}$: the set of irrational numbers,
  $\{\pi = 3.1415926535897..., e = 2.718281828..., \sqrt{2} = 1.4142..., \cdots\}$.

Questions:

- How to represent the numbers?

- How to perform the basic operations $+, -, *, /$?

- What is the error?

Topic 3: Solving nonlinear equations

Question: given a function $f : \mathbb{R} \to \mathbb{R}$, find a point $x^* \in \mathbb{R}$ such that

$$f(x^*) = 0.$$

- If $f(x)$ is simple, such as $f(x) = 3x + 1$ or $f(x) = 3x^2 - 4x + 1$, then one can use the root formulas. In general, one has to find the root(s) numerically.

- We will study
  (1) iterative methods for finding the root (bisection method, secant method, Newton type methods),
  (2) convergence of the methods,
  (3) extension to nonlinear systems.

Topic 4: Solving linear systems of equations ($Ax = b$)

Linear system: find the vector $[x_1, x_2]^\top$ such that

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}_{2\times 2} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 5 \\ 6 \end{bmatrix}.$$

The size of the problem is $n = 2$.

- For small n, the system can be solved by hand, but for large n (could be as large as $n = 10^6$), one has to use computers.

- We will study

  (1) vector, matrix, norm,
  (2) Gaussian elimination and matrix factorizations,
  (3) iterative methods,
  (4) error analysis,
  (5) algorithm complexity.

Topic 5: Solving eigenvalue problems ($Ax = \lambda x$)

Eigenvalue problem: find a number $\lambda \in \mathbb{C}$ and a vector $0 \neq [x_1, x_2]^\top \in \mathbb{C}^2$ such that

$$\left[\begin{array}{cc} 1 & 2 \\ 3 & 4 \end{array} \right]_{2 \times 2} \left[\begin{array}{c} x_1 \\ x_2 \end{array} \right] = \lambda \left[\begin{array}{c} x_1 \\ x_2 \end{array} \right].$$

The size of this problem is $n = 2$.

- For small n, the system can be solved by hand, but for large n (could be as large as $n = 10^6$), one has to use computers.

- We will study
    - (1) power method,
    - (2) Schur's and Gershgorin's theorems,
    - (3) orthogonal decompositions,
    - (4) QR-algorithm.