Study programme(s): (Master in Mathematics Teaching MP)

Level: master

Course title: Numerical Solving of Equations (MP-08)

Lecturer: Helena M. Zarin

Status: obligatory

ECTS: 5

Requirements: none

Learning objectives

Introducing students to the specific procedures for the numerical solution of some classes of equations. The aim of practical exercises is mastering theoretical contents within an independent work on the computer.

Learning outcomes

Students should be qualified for the theoretical analysis and practical application of some numerical methods for solving systems of linear and nonlinear equations.

Syllabus

Theoretical instruction

Norms of vectors and matrices. Systems of linear algebraic equations. Error bounds. Direct and iterative methods for solving linear systems. Convergence acceleration of iterative methods. Preconditioning. Krylov spaces approximations. Elements of differential calculus in higher-dimensional spaces. Systems of nonlinear equations. Banach contraction mapping principle. Newton's method. Quasi-Newton methods. Inexact Newton methods. Local and global convergence.

Practical instruction

Vector and matrix norms. Error bounds for solution of systems of linear equations. Gauss elimination method and its variants. LU matrix decomposition. Jacobi, Gauss-Seidel and relaxation methods and applications. Gradient methods and applications. General iterative method for nonlinear systems. Newton's method. Broyden's method. Nonlinear-linear methods. Local convergence and applications.

Literature

1. A. Quarteroni, R. Sacco, F. Saleri, Numerical Mathematics, Springer, 2000.

2. J. Stoer, R. Bulirsch, Introduction to Numerical Analysis, Springer, 2002.

3. Z. Stojaković, D. Herceg, *Numeričke metode linearne algebre*, Građevinska knjiga, Beograd, 1985.

4. D. Herceg, Z. Stojaković, *Numeričke metode linearne algebre, zbirka zadataka*, Građevinska knjiga, Beograd, 1981.

Weekly teaching load					Other: 0
Lectures: 3	Exercises: 1	Other forms of te	aching: 0	Student research: 0	
Teaching methodology					
Lectures are presented using classical teaching methods and supported by beamer presentations.					
Exercises are used to practise and analyse typical problems and their solutions within the					
independent work on a computer using the adequate software packages. The ability of application					
of theoretical knowledge is verified through independent solving of exercises on two colloquia.					
At the final oral examination, students should demonstrate in-depth understanding of the					
presented theoretical material.					
Grading (maximum number of points 100)					
Pre-exam ob	ligations	points	Final e	exam	points
Colloquia		50	Oral ex	kam	50