Study programme(s): Applied Mathematics – Data Science

Level: master studies

Course title: Numerical analysis

Lecturer: Nataša Krejić

Status: elective

ECTS: 6

Requirements:

Learning objectives

Learning outcomes

A student should be able to understand numerical algorithms, to analyse problems and to apply the methods taught in this course.

Syllabus

Theoretical instruction

Nonlinear equations - localication of zeroes. Iterative methods (convergence, error estimation, exit criteria). Succesive approximation method. Newton's method and its' modifications. Iterative methods for systems of equations. Newton's method and its modifications. Local convergence. Global covergence. The method of least squares. Numerical methods for linear and nonlinear boundary problems.

Practical instruction

Computer implementation of the methods for nonlinear equations and systems of equations. The least squares method. Computer implementation of numerical methods for ODEs.

Literature

D. Herceg, N. Krejić, Numerical Analysis, Stylos, Novi Sad, 1997.

D. Herceg, N. Krejić, Numerical Analysis / Collection of Solved Problems, I and II, University of Novi Sad, 1997. R.L. Burden, J.D. Faires, Numerical Analysis, Brooks Cole, 2010.

Other:

Weekly teaching load

Lectures:	Exercises:	Other for	ms of teaching:	Student research:	
2	3		-		
Teaching methodology					
lectures, exercises, analysis of examples with applications, writing reports are statistical analysis					
Grading method (total number of points 100)					
Pre-exam oblications		points	Final exam	points	
seminar			10	oral exam	
tests				written exam	50
colloquia			40	(add/remove categories if	necessary)
(add/remove categories if necessary)					