

KING FAHD UNIVERSITY OF PETROLEUM AND MINERALS

Department of Mathematical
SYLLABUS (Semester II, 2001-2002)

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 Course homepage: <http://users.kfupm.edu.sa/math/homidan/math471.htm>
 Title: Numerical Analysis I Course # Math 471
 Prerequisite: MATH 280, MATH 321 or SE 301
 Textbook: Numerical Analysis by Burden and Faires, 7th edition (2001)

Objectives

This course is designed to introduce the students to the numerical Linear algebra problems. Catalogue Description Floating point, round-off analysis. Solution of linear algebraic systems: Gaussian elimination and LU-decomposition, condition of a linear system, error analysis of Gaussian elimination, iterative improvement. Least squares and singular value decomposition. Matrix eigenvalue problems.

Grading Policy:

First and Second Exam 40%.
 Final 35%.
 Assignments 10%
 Programming Assignments 15%

Week #	Sections	Topics
1	1.2	Introduction, Roundoff Errors
2	1.3 6.1	Algorithms and Convergence Review of some topics Gaussian Elimination
3	6.2	Pivoting
4	6.3 6.4	Linear Algebra Determinants
5	6.5	LU Factorization
6	6.6	LDL Factorization
7	6.6 6.7	Choleskis Factorization Programming
8	7.1 7.2	Norms Eigenvalues
9	7.3	Jacobi and Gauss-seidle methods, SOR
10	7.4	Errors
11	8.1	Approximation
12	8.2	Polynomials
13	9.1 9.2	Eigenvalues Power method
14	9.3	Householders method
15	9.4	QR method