Course Unit Descriptor

Study Programme: Applied Mathematics – Data Science

Course Unit Title: Numerical analysis

Course Unit Code: MDS14

Name of Lecturer(s): Nataša Krejić

Type and Level of Studies: master studies

Course Status (compulsory/elective): elective

Semester (winter/summer): summer

Language of instruction: English

Mode of course unit delivery (face-to-face/distance learning): face-to-face

Number of ECTS Allocated: 6

Prerequisites: None

Course Aims: To learn basics in numerical analysis and implement numerical methods

Learning Outcomes:

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

Syllabus:

Theory

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.

Practice

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

Required Reading:

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

Weekly Contact Hours: Lectures: 2 Practical work: 3

Teaching Methods:

lectures, exercises, analysis of examples with applications, writing reports are statistical analysis

Knowledge Assessment (maximum of 100 points):

Pre-exam obligations	points	Final exam	points
Active class		written exam	50
participation	Witten	written exam	
Practical work		oral exam	
Preliminary exam(s)	40		

The methods of knowledge assessment may differ; the table presents only some of the options: written exam, oral exam, project presentation, seminars, etc.