## SUBJECT: Further Topics in Numerical Methods

Degree: Applied Mathematics and Computing
ECTS: 6
YEAR: 3
TERM: 2

| WEEKLY PLANNING |  |  |  |  |  |  |  |
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| WEEK | SESSION | DESCRIPTION | GROUPS |  | WEEKLY PROGRAM FOR STUDENT |  |  |
|  |  |  | lectures | Seminars | DESCRIPTION | CLASS HOURS | HOMEWORK HOURS (Max. 7h week) |
| 1 | 1 | CHAPTER 1: FUNCTION APPROXIMATION <br> 1.1. Uniform Approximation by Polynomials <br> - Weierstrass Theorem <br> - Taylor's Theorem <br> - The MiniMax Approximation Problem. | 1 |  | Sections 4.1, 4.2, 4.6, 4.7 [Atk] <br> Section 6.1 [CB] | 1.66 |  |
| 1 | 2 | (*) Discussion of selected exercises |  | 1 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 2 | 3 | 1.2. Orthogonal Polynomials and Least Squares Approximation <br> - Orthogonal Polynomials | 2 |  | Sections 4.4 [Atk] <br> Section 6.3 [CB] <br> Section 8.2 [Burden] | 1.66 |  |
| 2 | 4 | (*) Discussion of selected exercises |  | 2 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 3 | 5 | - Least Squares Approximation | 3 |  | Section 4.3, 4.5 [Atk] <br> Section 6.4 [CB] <br> Section 8.2 [Burden] | 1.66 |  |
| 3 | 6 | (*) Discussion of selected exercises |  | 3 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 4 | 7 | 1.3. Interpolation and Trigonometric Approximation <br> - Approximation by Trigonometric Polynomials | 4 |  | Section 3.8 [Atk] <br> Section 6.5 [CB] <br> Section 8.5 [Burden] <br> Sections 10.1-10.3 [Sauer] | 1.66 |  |
| 4 | 8 | (*) Discussion of selected exercises |  | 4 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 5 | 9 | - Semidiscrete Fourier Transform, Interpolation and sinc Functions. Discrete Fourier Transform. Fast Fourier Transform. | 5 |  | Section 6.6 [CB] <br> Sections 2.1-2.4 [Tref] <br> Section 8.6 [Burden] | 1.66 |  |


| 5 | 10 | Assignment 1 |  | 5 | (***) Problem solving for selected assignments | 1.66 | 6.5 |
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| 6 | 11 | CHAPTER 2: COMPUTATION OF EIGENVALUES \& EIGENVECTORS <br> 2.1. The Power Method | 6 |  | Section 9.2 [Atk] <br> Section 9.3 [Burden] <br> Section 12.1 [Sauer] | 1.66 |  |
| 6 | 12 | (*) Discussion of selected exercises |  | 6 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 7 | 13 | 2.2. Householder Transformation and reduction to tridiagonal forms | 7 |  | Section 9.3, 9.4 [Atk] <br> Sections 9.2, 9.4 [Burden] | 1.66 |  |
| 7 | 14 | (*) Discussion of selected exercises |  | 7 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 8 | 15 | 2.3. The QR Algorithm | 8 |  | Section 9.5 [Atk] Section 9.5 [Burden] Section 12.2 [Sauer] | 1.66 |  |
| 8 | 16 | (*) Discussion of selected exercises |  | 8 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 9 | 17 | 2.4. Singular Value Decomposition | 9 |  | Section 9.6 [Burden] Section 12.3 [Sauer] | 1.66 |  |
| 9 | 18 | Assignment 2 |  | 9 | ${ }^{* * *}$ ) Problem solving for selected assignments | 1.66 | 6.5 |
| 10 | 19 | CHAPTER 3: Ordinary Differential Equations <br> 3.1. Existence, Uniqueness, and Stability Theory | 10 |  | Section 6.1 [Atk] <br> Section 5.1 [Burden] <br> Section 6.1 [Sauer] | 1.66 |  |
| 10 | 20 | (*) Discussion of selected exercises |  | 10 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 11 | 21 | 3.2. One-step Methods | 11 |  | Section 6.2, 6.4, 6.5 [Atk] Section 5.2, 5.3 [Burden] Sections 6.1, 6.2 [Sauer] | 1.66 |  |
| 11 | 22 | (*) Discussion of selected exercises |  | 11 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 12 | 23 | 3.3. Multistep Methods | 12 |  | Sections 6.3, 6.7, 6.8 [Atk] <br> Section 5.6 [Burden] <br> Section 6.7 [Sauer] | 1.66 |  |
| 12 | 24 | (*) Discussion of selected exercises |  | 12 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 13 | 25 | 3.4. Runge-Kutta Methods | 13 |  | Section 6.10 [Atk] Section 5.4 [Burden] | 1.66 |  |


|  |  |  |  |  | Section 6.4 [Sauer] |  |  |
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| 13 | 26 | (*) Discussion of selected exercises |  | 13 | (**) Problem solving for selected exercises | 1.66 | 6.5 |
| 14 | 27 | 3.5. Systems of Differential Equations 3.6. Stiffness and Absolute Stability | 14 |  | Section 6.9 [Atk] <br> Sections 5.9-5.11 [Burden] <br> Sections 6.3, 6.6 [Burden] | 1.66 |  |
| 14 | 28 | Assignment 3 |  | 14 | (***) Problem solving for selected assignments | 1.66 | 6.5 |
| SUBTOTAL |  |  |  |  |  | $46.48+91=137.48$ |  |


| $15-17$ | 27 | Extra sessions, tutorials, etc. <br> Final exam preparation |  |  |  |
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| TOTAL |  |  |  |  |  |

$\left(^{*}\right)$ Discussion of selected exercises from the course collection that correspond to the previous large-group lecture.
${ }^{* *}$ ) Problem solving for selected exercises from the course collection that correspond to the previous large-group lecture.
(***) Problem solving for selected assignments at the end of Chapter.

