

Computer Sciences 323H Scientific Computing – Honors

Course: CS 323H: Scientific Computing - Honors Section

Time: Tu-Th 12:30-1

Instructor: A. K. Cline

Office: Taylor 3.104 A

Office Hours: W 1-2, F 11-12, and by appointment

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Assistant: TBA

Office: TBA

Office Hours: TBA

Email: TBA

Prerequisite: Consent of the instructor.

Exams: Two midterms each counting 20% of the final grade and a final exam counting 40% of the final grade.

Homework: Approximately ten assignments counting 20% of the final grade.

Text: Cleve B. Moler: *Numerical Computing with Matlab*, SIAM. (Optionally students should consider obtaining: *The Student Edition of MATLAB*)

Course Outline:

1. Introduction to scientific computing
2. Basics of MATLAB
3. Floating point number systems
 - Errors in representation and arithmetic
 - Cancellation error
4. Linear systems of equations
 - Gaussian elimination
 - Norms and matrix condition numbers
 - Sparse and banded matrices
5. Interpolation
 - General, linear, and nonlinear
 - Splines
6. Nonlinear equations and Optimization
 - Root finding
 - Minimizing with one variable
 - Minimizing with several variables
 - Systems of non-linear equations
 - Least squares fitting
7. Integration
 - Polynomial based rules
 - Composite rules
 - Automatic and adaptive quadrature
 - Extrapolation
8. Initial Value Problems of ordinary differential equations
 - Runge-Kutta methods
 - Multistep methods