

**Generic Elective Courses for PG courses in Mathematics offered  
by Department of Mathematics  
Students admitted from A.Y.-2019-20 & onwards**

Semester – III		
Course Code	Course Title	Course Credit and hrs
19PMTGE302	Numerical Methods	Credit-2 and 2hrs/wk

**Course Description:**

Derive numerical methods for various mathematical operations and tasks, such as interpolation, differentiation, integration, the solution of linear and nonlinear equations, and the solution of differential equations. Analyse and evaluate the accuracy of common numerical methods.

**Course Purpose:**

To enhance the problem solving skills of students using an extremely powerful problem solving tool namely numerical methods. The tool is capable of handling large system of equations. Students can handle physical problems to find an approximated solution. After getting trained a student can opt for advance courses in Numerical analysis in higher mathematics.

Course Outcomes: Upon completion of this course, the learner will be able to		
CO No.	CO Statement	Blooms taxonomy Level (K <sub>1</sub> to K <sub>6</sub> )
CO <sub>1</sub>	Understand and Evaluate solution of simultaneous linear equation.	K <sub>1</sub> , K <sub>2</sub> , K <sub>3</sub>
CO <sub>2</sub>	Understand the difference operators and the use of interpolation.	K <sub>2</sub> , K <sub>3</sub>
CO <sub>3</sub>	Understand numerical differentiation and apply numerical solution	K <sub>2</sub> , K <sub>3</sub>
CO <sub>4</sub>	Understand numerical integration and apply numerical solution	K <sub>2</sub> , K <sub>3</sub> , K <sub>4</sub>
CO <sub>5</sub>	Work numerically on the ordinary differential equations using different methods	K <sub>2</sub> , K <sub>3</sub>

**Course Content****Hours****Module-I : Simultaneous linear equation**

12hrs

- Algorithms, Convergence
- Bisection method

- False position method
- Fixed point iteration method
- Newton's method
- Secant method

**Module-II : Simultaneous linear equation** 12hrs

- Gauss Elimination and Gauss Jordan methods
- LU decomposition
- Gauss-Jacobi's method
- Gauss-Siedel's method

**Module-II : Lagrange and Newton interpolation** 12hrs

- linear and higher order
- finite difference operators

**Module-III : Numerical differentiation** 12hrs

- Forward difference
- Backward difference
- Central Difference

**Module-IV : Numerical Integration** 6hrs

- trapezoidal rule
- Simpson's rule

**Module-V : Numerical solution of ordinary differential equation** 6hrs

- Euler's method
- Runge-Kutta methods of orders two and four

**Suggested laboratory experiments:**

- Not applicable

**Pedagogic tools:**

- Chalk and Board
- LCD and Videos.

**Text books**

- M.K. Jain, S.R.K. Iyengar and R.K. Jain, *Numerical Methods for Scientific And Engineering Computation*, 5th Ed., New age International Publisher, India,2007.

**Reference Books**

- S. S. Sastry, Introductory method for Numerical Analysis, PHI New Delhi, 2012.
- S. D. Conte and Carl De Boor, Elementary Numerical Analysis, Mc Graw Hill, 1980.

**Laboratory Manual/ Book**

- Not applicable

**Suggested reading / E-resources**

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**Suggested MOOCs**

- <https://nptel.ac.in/courses/111/107/111107105/>