

Advanced Numerical Analysis (Theoretical)

1. Numerical Linear Algebra

1.1 Linear Systems of Equations.

1.2 Definitions

- 1.2.1 Matrix Operations.
- 1.2.2 Matrix Transpose.
- 1.2.3 Special Matrices.
- 1.2.4 Matrix Determinant.
- 1.2.5 Matrix Singularity.
- 1.2.6 Matrix Inverse.
- 1.2.7 Matrix Adjoint.

1.3 Numerical Methods for Solving Linear System of Equations

- 1.3.1 Gaussian Elimination (Direct Method).
- 1.3.2 LU Decomposition (Direct Method).
- 1.3.3 Vectors and Matrix Norms.
- 1.3.4 Jacobi's Method (Iterative Methods).
- 1.3.5 Gauss-Seidel Method (Iterative Methods).

2. Interpolation and Polynomial Approximation

- 2.1 Polynomials.
- 2.2 Interpolation and the Lagrange Polynomial.
- 2.3 Divided Differences.
- 2.4 Forward Differences.
- 2.5 Backward Differences.
- 2.6 Centered Differences.

Laboratory	
<ul style="list-style-type: none"> 1. Array in MATLAB (Matrices and Vectors). 2. Gaussian Elimination Method. <ul style="list-style-type: none"> 2.1 Partial Pivoting. 2.2 Scaled Partial Pivoting. 3. LU Decomposition Method. 4. Jacobi Method. 5. Gauss-Seidel Method. 6. Introduction to Interpolation. 7. Polynomial Method. 8. Lagrange Interpolation. 	<ul style="list-style-type: none"> 9. Divided Difference Method. 10. Finite Difference Method. 11. Forward Difference Method. 12. Backward Difference Method. 13. Central Difference Method. 14. Plotting. 15. Plotting.

References:

1. **“Numerical Methods for Engineers and Scientists Using MATLAB”**, Ramin S. Esfandiari, CRC Press (Taylor & Francis Group), 2nd edition, 2017.
2. **“Numerical Analysis”**, Richard. L. Burden, J. Douglas. Faires and Annette M. Burden, Brooks/Cole, Cengage Learning, 10th edition, 2016.
3. **“Programming with MATLAB for Scientists: A beginner’s Introduction”**, Eugeny E. Mikhailov, CRC Press (Taylor & Francis Group), 2017.