## TABLE OF CONTENTS

Chapter 01.01 Introduction to numerical methods 1
Multiple-choice test 7
Problem set 9

## Chapter 01.02 Measuring errors 11

True error 11
Relative true error 12
Approximate error 13
Relative approximate error 14
Significant digits 16
Multiple-choice test 18
Problem set 20

Chapter 01.03 Sources of error 22
What is round off error? 22
What problems can be created by round off errors? 22
What is truncation error? 23
Can you give me other examples of truncation error? 24
Multiple-choice test 28
Problem set 30

Chapter 01.04 Binary representation of numbers 34
Multiple-choice test 41
Problem set 43

## Chapter 01.05 Floating point representation 44

Multiple-choice test 52
Problem set 54

Chapter 01.06-Propagation of errors 55
Multiple-fhoice test 58
Chapter 01.07 Taylor theorem revisited 60
Multiple-choice test 68

Physical problems
Chapter 02.00A Physical problem - general engineering 70
Chapter 02.00B Physical problem - chemical engineering 72
Ghapter 02.00D Physical problem-computer engineering 74
Ghapter 02.00E Physi problem electri enginering 78
Ghapter 02.00F Physical problem-industrial engimeering 8z
ix

Chapter 02.00G Physical problem - mechanical engineering 86
Chapter 02.01 Primer on differential calculus (View it on the web)
Go to http://numericalmethods.eng.usf.edu
>Keyword> Primer on differential calculus
Multiple-choice test 90
Problem set 92
Chapter 02.02 Differentiation of continuous functions 94
Forward difference approximation of the first derivative 94
Backward difference approximation of the first derivative 97
Forward difference approximation from the Taylor series 99
Finite difference approximation of higher derivatives 102
Multiple-choice test 107
Problem set 109
Chapter 02.03 Differentiation of discrete functions 111
Forward difference approximation of the first derivative 111
Direct fit polynomials 113
Lagrange polynomial 115
Multiple-choice test 118
Problem set 120

## Physical problems

Chapter 03.00A Physical problem - general engineering 122
Chapter 03.00B Physical problem - chemical engineering 126
Chapter 03.00G Physical problem-civil engineering 129
Chapter 0.3.00D Physical problem - computer engineering 135
Chate 03.00е Physic problem ell 138
Ghapter 03.00F Physical problem-industrial engineering 141
Chapter 03.00G Physical problem - mechanical engineering 147
Chapter 03.01 Solution of quadratic equations 151
Multiple-choice test 154
Problem set ..... 156
Chapter 03.03 Bisection method of solving a nonlinear equation 158Bisection method 158
Algorithm for the bisection method 161
Advantages of bisection method 164
Drawbacks of bisection method 165
Multiple-choice test 167
Problem set 169
Chapter 03.04 Newton-Raphson method of solving a nonlinear equation 171
Introduction 171

Derivation 171
Algorithm 172
Drawbacks of the Newton-Raphson method 175
What is an inflection point? 179
Derivation of Newton Raphson method from Taylor series 179
Multiple-choice test 181
Problem set 183

## Chapter 03.05 Secant methodef solving nonlinear equations 185

Wha is the methoul why would in ins of the New
Raphson method? 185
Multiple-choice test 190
Problemse 197

## SIMULTANEOUS LINEAR EQUATIONS 194

## Physical problems

Chapter 04.00A Physical problem - general engineering 194
Chapter 04.00B Physical problem - chemical engineering 197
Chapter 04.00C Physical problem - civil engineering 199
Ghapter 04.00D Physieal problem-computer engineering 204
Ghater 04.00E Physic problem electrie engimering 209
Ghapter 04.00F Physical problem-industrial engineering 215
Chapter 04.00G Physical problem - mechanical engineering 218

## Chapter 4.1 Introduction to matrix algebra 224

What is a matrix? 224
What are the special types of matrices? 225
Square matrix 226
Upper triangular matrix 226
Lower triangular matrix 226
Diagonal matrix 227
Identity matrix 227
Zero matrix 227
Tridiagonal matrices 228
When are two matrices considered to be equal? 228
How do you add two matrices? 229
How do you subtract two matrices? 230
How do I multiply two matrices? 231
What is a scalar product of a constant and a matrix? 233
what is a linear combination of matrices? 234
What are some of the rules of binary matrix operations? 234
Transpose of a matrix 236
Symmetric matrix 237
Matrix algebra is used for solving system of equations. Can you illustrate this concept?
237
Can you divide two matrices? 239

Can I use the concept of the inverse of a matrix to find the solution of a set of equations [A] [X] = [C]? 240
How do I find the inverse of a matrix? 240
If the inverse of a square matrix [A] exists, is it unique? 243
Multiple-choice test 245
Problem set 247

## Chapter 04.06 Gaussian elimination 251

How are a set of equations solved numerically? 251
Forward elimination of unknowns 251
Back substitution 253
Are there any pitfalls of Naïve Gauss elimination method? 259
Round-off error 260
What are the techniques for improving Naïve Gauss elimination method? 262
How does Gaussian elimination with partial pivoting differ from Naïve Gauss elimination? 263
Can we use Naïve Gauss elimination methods to find the determinant of a square matrix? 266
What if I cannot find the determinant of the matrix using Naive Gauss elimination method, for example, if I get division by zero problems during Naïve Gauss elimination method? 267
Multiple-choice test 269
Problem set 272

## Chapter 04.07 LU decomposition 274

I hear about LU decomposition used as a method to solve a set of simultaneous linear equations? What is it? 274
How do I decompose a non-singular matrix [A], that is, how do I find $[\mathrm{A}]=[\mathrm{L}][\mathrm{U}]$ ? 277
How do I find the inverse of a square matrix using LU decomposition? 281
Multiple-choice test 285
Problem set 289

## Chapter 04.08-Gatss-Seidel method 291

Why do we the me the simultanc lineq equations? 291
The above system of equations does not seem to converge. Why? 296
Multiple choiee test 301
problemsen

INTERPOLATION

## Physical problems

Chapter 05.00A Physical problem - general engineering 306
Chapter 05.00B Physical problem - chemical engineering 308
Chapter 05.00C Physical problem - civil engineering 312
Chapter 05.00D Physical problem - computer engineering 315
Chapter 05.00E Physical problem-electrical engineering 318
Ghapter 05.00F Physical problem-indestrial engineering 321
Chapter 05.00G Physical problem - mechanical engineering 323

## Chapter 05.01 Background of interpolation

Multiple-choice test 327
Chapter 05.02 Direct method of interpolation 329
What is interpolation? 329
Direct method 330
Multiple-choice test 338
Problem set 340
Chopter 05.03 Newton's divided difference interpolation 342
What is interpolation? 342
New on's divided liffere polymomial method 347
Linear interpolation 343
Quadratic interpolation 345
Gener form Nen's divided iffere polymomial 348
Multiple-choice test 353
Problemsen 355
Chapter 05.05 Spline method of interpolation 357
What is interpolation? 357
Linear spline interpolation 360
Quadratic splines 362
Multiple-choice test 368
Problem set 371

Chapter 05.06 Extrapolation is a bad idea 373
Chapter 05.07 Higher order interpolation is a bad idea 377
Chapter 05.08 Why do we need splines? 380
Chapter 05.10 Shortest path of a robot 383

REGRESSION 388

Physical problems
Chapter 06.00A Physical problem - general engineering 388
Ghapter 06.00B Physical problem-chemical engineering 397
Chapter 06.00C Physical problem - civil engineering 395
Chapter 06.00D Physical problem-computer engineering 398
Ghapter 06.00E Physical problem-electrical engineering 401
Chapter 06.00F Physical problem - industrial engineering 405
Chapter 06.00G Physical problem - mechanical engineering 407
Chapter 06.01 Statistics background of regression analysis 412
Review of statistical terminologies 412
Elementary statistics 412

A brief history of regression 416

## Chapter 06.02 Introduction of regression analysis 418

What is regression analysis? 418
Comparison of regression and correlation 419
Uses of regression analysis 419
Abuses of regression analysis 419
Extrapolation 420
Least squares methods 422
Why minimize the sum of the square of the residuals? 422
Multiple-choice test 424
Problem set 426

Chapter 06.03 Linear regression 427
Why minimize the sum of the square of the residuals? 427
Multiple-choice test 440
Problem set 442

Chapter 06.04 Nonlinear models for regression 444
Nonlinear models using least squares 444
Exponential model 444
Growth model 448
Polynomial models 450
Linearization of data 454
Exponential model 454
Logarithmic functions 457
Power functions 460
Multiple-choice test 466
Problem set 469

Chapter 06.05 Adequacy of models for regression 472
Quality of fitted model 472
Problem set 483

## Physical problems

Chapter 07.00A Physical problem - general engineering 486
Chapter 07.00B Physical problem-chemical engineering 489
Ghapter 07.00 Chysie problem civil engineering 497
Chapter 07.00D Physical problem-computer engineering 498
Ghapter 07.00E Physical problem-electrical engineering 509
Chapter 07.00F Physical problem - industrial engineering 514
Chapter 07.00G Physical problem - mechanical engineering 518
Chapter 07.01 Primer on integration (View it on the web)
Go to http://numericalmethods.eng.usf.edu
>Keyword
> Primer on integral calculus
Multiple-choice test 522
Problem set 524
Chapter 07.02 Trapezoidal rule of integration 527
What is integration? 527
What is the trapezoidal rule? 527
Derivation of the trapezoidal rule 528
Multiple-segment trapezoidal rule 534
Error in multiple-segment trapezoidal rule 540
Multiple-choice test 543
Problem set 545
Chapter 07.03 Simpson's $1 / 3$ rule of integration- 548
What is integration? 548
Simpson's $1 / 3$ rule 548
Multiple-segment Simpson's 1/3 rule 555
Error in multiple-segment Simpson's $1 / 3$ rule 558
Multiple cheice 560
Problemset 562
Chapter 07.05 Gauss quadrature ..... 564
What is integration? 564
Gauss quadrature rule 565
Derivation of two-point Gaussian quadrature rule ..... 566
Higher point Gaussian quadrature formulas 568
Arguments and weighing factors for n-point Gauss quadrature rules ..... 569
Multiple-choice test 578
Problem set 581
Chapter 07.06 Integrating discrete functions ..... 583
What is integration? ..... 583
Integrating discrete functions 584
Trapezoidal rule for discrete functions with unequal segments ..... 588
Problem set 591
Chapter 07.07 Integrating improper functions ..... 594
What is integration? ..... 594
What is an improper integral? ..... 595
Problem set 605
606
ORDINARY DIFFERENTIAL EQUATIONS
Physical problems
Chapter 08.00A Physical problem - general engineering 606
Chapter 08.00B Physical problem-chemical engineering 610
Chapter 08.00C Physical problem - civil engineering 612
Ghapter 08.00D Physical problem omputengineering 614
Ghapter 08.00E Physical problem-electrical engineering 618
Ghapter 08.00F Physical problem-industrial engineering 623

Chapter 08.00G Physical problem - mechanical engineering 629

```
Chapter 08.01 Primer for ordinary differential equations (View it on web)
    Go to http://numericalmethods.eng.usf.edu
                    >Keyword
                            > Primer on ordinary differential equations
    Multiple-choice test 635
    Problem set }63
Chapter 08.02 Euler's method for ordinary differential equations }63
    What is Euler's method? }63
    Derivation of Euler's method 640
    Multiple-choice test 648
    Problem set }65
Chapter 08.03 Runge-Kutta 2nd order method 655
    What is the Runge-Kutta 2nd order method? }65
    Heun's method 658
    Midpoint method 658
    Ralston's method 659
    How do these three methods compare with results obtained if we found f}\mp@subsup{f}{}{\prime}(x,y
    directly? 662
    How do we get the 2nd order Runge-Kutta method equations? 663
    Multiple-choice test 666
    Problem set }66
```


## Chapter 08.04 Runge-Kuta 4th order method-673

```
What is the Runge-Kutta-4th order method? 673
How doe ene wite \(f\) first order differential equation in the above form? 673
Multiple-choice test 680
Problemset 683
```

Chapter 08.05 On Solving higher order equations 687
Problem set 696

Chapter 08.07 Finite difference method 698
What is the finite difference method? 698
Multiple-choice test 712
Problem set 716

