

**Centre for High Energy Physics
Faculty of Science
University of the Punjab, Lahore
Course Outline**



Programme	BSCP	Course Code	ACS 302	Credit Hours	3
Course Title	Numerical Computing				
Course Introduction					
This course introduces the numerical analysis technique, an area of mathematics and computer science that is used to create, analyze, and implement algorithms for obtaining numerical solutions to problems involving continuous variables.					
Learning Outcomes					
The course introduces the subject of numerical analysis. Its objectives are as following.					
<ol style="list-style-type: none"> 1. Studying different methods of numerical differentiation and integrations. 2. Learning different numerical methods of solving ordinary differential equations and partial differential equations. 3. Numerical study of boundary and characteristic value problems. 4. Get experience of developing computer programs to implement various numerical methods. 					
Course Content					
Week 1	Non-Linear equations; Bisection Method; Linear interpolation method; Newton's Method, Multiple roots				
Week 2	System of equations; Matrix notation; Elimination method; Gauss and Gauss-Jordan Methods; Other Direct Methods				
Week 3	Numerical Differentiation and Integration: Getting Derivatives and Integrals				
Week 4	Higher-Order derivatives, Extrapolation techniques, Newton-Cotes Integration Formulas				
Week 5	The Trapezoidal, Simpson's, Gaussian Quadrature, Adaptive Integration,				
Week 6	Multiple Integrals, Applications of Cubic Splines, Monte-Carlo integration, Importance sampling, VEGAS method.				
Week 7	Numerical Solution of Ordinary Differential Equations				
Week 8	Taylor-Series Method, Euler and Modified Euler Methods, The Runge-Kutta Methods, Multistep Method, Milne's Method.				
Week 9	The Adams-Moulton Method, Multivalued Methods, Convergence Criteria				
Week 10	Numerical Integration, Sums and Products, Interpolations functions				
Week 11	Curve Fitting, Boundary-Value Problems and Characteristic-Value Problems: Introduction.				
Week 12	The 'Shooting Method', Solution Through a Set of Equations, Derivative Boundary conditions				

Week 13	The Finite-Element method, Numerical Solution of Partial-Differential Equations
Week 14	Finite difference method, Representation as a difference equation
Week 15	Finite-element method, Laplace's equation on a rectangular region,
Week 16	Numerical solutions of Poisson Equation
Textbooks and Reading Material	
<ol style="list-style-type: none"> 1. Applied Numerical Analysis, Curtis F. Gerald, Addison-Wesley (1994). 2. Introduction to Numerical Methods and FORTRAN Programming, Thomas Richard McCalla, John Wiley & Sons (1964). 3. Elementary Numerical Analysis, An Algorithmic Approach (3rd edition), Samuel D. Conte, McGraw-Hill International Edition (1981). 4. Numerical Analysis: Mathematics of Scientific Computing (3rd Edition), David Kincaid, American Mathematical Society (2010). 5. Numerical Recipes in C: The Art of Scientific Computing (2nd Edition), W. H. Press, B. P. Teukolsky, W. T. Vetterling, Cambridge University Press (1992). 	
Teaching Learning Strategies	
The instructor is required to discuss computer codes to implement the algorithms for numerical computing and compare them with standard libraries like <code>scipy</code> in python and <code>gsl</code> in C/C++.	
Assignments: Types and Number with Calendar	
At least two assignments and two quizzes. A course project may also be assigned.	
Assessment	

Sr. No.	Elements	Weightage	Details
1.	Midterm Assessment	35%	Written Assessment at the mid-point of the semester.
2.	Formative Assessment	25%	Continuous assessment includes Classroom participation, assignments, presentations, viva voce, attitude and behavior, hands-on-activities, short tests, projects, practical, reflections, readings, quizzes etc.
3.	Final Assessment	40%	Written Examination at the end of the semester. At least fifty percent of the question paper would involve new problems related to the concepts learned in the course. It is mostly in the form of a test, but owing to the nature of the course the teacher may assess their students based on term paper, research proposal development, field work and report writing etc.