

University of Pretoria Yearbook 2017

Numerical analysis 733 (WTW 733)

Qualification	Postgraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module credits	15.00
Programmes	BScHons Applied Mathematics BScHons Financial Engineering BScHons Mathematics BScHons Mathematics of Finance
Prerequisites	No prerequisites.
Contact time	2 lectures per week
Language of tuition	Module is presented in English
Academic organisation	Mathematics and Applied Maths
Period of presentation	Semester 1

Module content

An analysis as well as an implementation (including computer programs) of methods are covered. Numerical linear algebra: Direct and iterative methods for linear systems and matrix eigenvalue problems: Iterative methods for nonlinear systems of equations. Finite difference method for partial differential equations: Linear elliptic, parabolic, hyperbolic and eigenvalue problems. Introduction to nonlinear problems. Numerical stability, error estimates and convergence are dealt with.

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