

CURRICULUM SPRING 2017

MAT260

Textbook: Arieh Iserles:

A first Course in Numerical Analysis of Differential equation

Preliminary Curriculum

- Chapter 1: Euler's method and beyond
- Chapter 2: Multistep methods
- Chapter 3: Runge-Kutta methods
- Chapter 4: Stiff equations
- Chapter 6: Error control
- Chapter 7: Nonlinear Algebraic systems
- Chapter 8: Finite difference schemes
- Chapter 9: The finite element method
(Only section 9.1: Two-point boundary value problem)
- Chapter 10: Spectral method

Tor Sørsvik