

List of topics

Chapter 1

Syllabus

$1/\sqrt{x}$

Sources of error

Alternative floats

IEEE Floats

Fund. floating point props.

Condition numbers

Sharp (elm-wise) vs. Weak
(norms)

Condition number of $Ax=b$

Overall floating point error

Variance computation

Chapter 2

Best approx prob.

Integrals, inner-products, and
measures

Weierstrauss approx. thm.

Orthogonal functions

Lagrange interpolant

Chebyshev nodes

Barycentric interp.

Newton interp.

Divided differences

Hermite interpolation

Splines

Piecewise interp.

Error equation

List of topics

Chapter 2

Splines

Jacobi matrices and
orthogonal polynomials
Eigenvalues as zeros of
orthogonal polynomials

Chapter 3

Choice of h in derivatives
Poly interp for derivatives
Taylor series for derivatives
Trapezoidal rule
Simpsons rule
Piecewise approx. and
integrals
Method of undetermined
coefficients
Interpolatory quadrature
Degree of exactness
Node polynomial
Gaussian quadrature
Jacobi matrices

Chapter 4

Nonlinear equation examples
Bisection
Bisection in floating point
Convergence of sequences
Rates of convergence
False position
Secant Method
Newton's method
Fixed point methods
Systems of nonlinear
equations
Convergence of Newton's
method

List of topics since Last Exam

Chapter 5

Introduction to ODEs

Forward and Back. Euler

Methods as large linear
systems

One-step methods for ODEs
(in general)

Midpoint method

Heun's method

Runge-Kutta methods

Consistency

Stability

Convergence

Global error

Step length control

A-stable methods

Stiff problems

Spectral methods for ODEs

Exam plan

Current plan (won't change unless I truly feel it's in your best interests to change)

- 8am-Friday – 7:59am Sat.?
- **10am-Friday – 9:59am Sat.**
 - *(Unless someone tells me this is in violation of some rule and you'll cause me problems...)*
 - Expect to spend multiple hours on this, 3? 6? ≤ 10
 - **No collaboration** (remember, you all said you were okay with the tradeoffs here)
 - If someone asks for help, tell them you'll have to email the professor if they ask again because you don't want to risk your grade!

15 Fri 05/07 08:00a - 10:00a
22

Types of problems to expect

Like homework questions.

Like book questions.

Some discussion questions –
what topics from class are
relevant?

Some implementation
questions.

Like last time?

Some questions

Do I have to typeset my solutions?

- No, but...
- You have 24 hours, I expect *well* written solutions!
 - I'm not going to struggle to understand your answers. If I can't quickly identify where you solved the hard parts of the question, you'll lose points.
- You will have Latex for the exam (I'll release an overleaf document all setup for you...)
- Exams submitted on gradescope.
- One problems/page