

| Course Type | Course Code | Name of Course                 | L | T | P | Credit |
|-------------|-------------|--------------------------------|---|---|---|--------|
| DP          | NMCC518     | Advanced Numerical Methods Lab | 0 | 0 | 3 | 1.5    |

| Course Objective   |
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| <ul style="list-style-type: none"> <li>This course aims to deliver hands on practice on how to use advanced methods to get numerical solution of problems like finding roots of non-linear equations, numerical integration, ordinary differential equations and partial differential equations with initial and boundary conditions.</li> </ul> |
| Learning Outcomes  |
| <ul style="list-style-type: none"> <li>It is expected that students will learn to apply different numerical methods for the problems of non-linear equations, interpolation and numerical integration. Also this course will enable students to use suitable numerical methods for ODE and PDE with initial and boundary conditions.</li> </ul>  |

| L<br>a<br>b<br>N<br>o. | Name of Experiment/Lab  | Contact Hours | Learning Outcomes  |
|------------------------|---|---------------|--|
| 1.                     | Solution of tridiagonal system  | 3             | Students will learn to apply numerical method for solution of tridiagonal system.  |
| 2.                     | Solution of simultaneous non-linear equations.                              | 3             | Students will learn to use suitable numerical method to solve system of Simultaneous non-linear equations.                                     |
| 3.                     | Numerical evaluation of double integrals with constant and variable limits. | 3             | Students will learn to use numerical methods for approximation of double integrations with constant and variable limits, using Simpson's rule. |
| 4.                     | Numerical evaluation of triple integrals with constant and variable limits. | 3             | Students will learn numerical approximation of triple integrations with constant and variable limits using Simpson's rule.                     |
| 5.                     | Numerical Solution of integral equations                                    | 3             | Students will learn numerical approximation of integral equations.   |
| 6.                     | Solution of initial-value problem by single step methods.                   | 3             | Students will learn Euler's method (a single step approach) for Solution of initial-value problem  |
| 7.                     | Solution of initial-value problem by multistep methods.                     | 3             | Students will learn multi-step method for Solution of initial-value problems.  |
| 8.                     | Solution of linear and non-linear boundary-value problems.                  | 3             | This part will demonstrate finite difference method for Solution of linear and non-linear boundary-value problems.                             |
| 9.                     | Solution of Laplace equation in two variables by five point formula.        | 3             | Laplace equation in two variables will be solved numerically using five point formula.   |

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|--------------|--|-----------|---|
| 1<br>0.      | Solution of Poisson equation in two variables by five point formula. | 3         | Poisson equation in two variables will be solved numerically using five point formula.      |
| 1<br>1.      | Solution of parabolic equation in two and three variables            | 3         | Students will learn to solve parabolic PDE by explicit and implicit methods.                |
| 1<br>2.      | Solution of hyperbolic equation in two and three variables           | 3         | Students will learn to solve hyperbolic PDE by explicit and implicit methods.               |
| 1<br>3       | Practice (Based on lab experiments/ topics)                          | 3         | Will enable students to revisit some experiments and will strengthen their practical skill. |
| 1<br>4       | Lab Exam   | 3         | Practical Examination   |
| <b>Total</b> |  | <b>42</b> |   |

#### **Text Books:**

1. Ward Cheney and David Kincaid. . Numerical Mathematics and Computing. International Thomson Publishing Company (2013).
2. E. Isaacson & H. B. Keller. Analysis of Numerical Methods. John Wiley & Sons. Dover Publications, Inc., New York (1966).

#### **Reference Books:**

1. S. Dey and S. Gupta. Numerical Methods. MC Graw Hill Education (India) Private Limited (2013).
2. G. D. Smith. Numerical Solution of Partial Differential Equations: Finite Difference Methods. Oxford University Press (1985).