# MATH-251(b) Numerical analysis

Herbst Michael

| Cursus                                  | Sem. | Туре |
|---|------|------|
| Chemistry                               | BA6  | Opt. |
| Electrical and Electronical Engineering | BA4  | Obl. |
| HES - EL                                | Е    | Obl. |
| Materials Science and Engineering       | BA4  | Obl. |

| Language of teaching | English  |
|----------------------|----------|
| Credits              | 4        |
| Session              | Summer   |
| Semester             | Spring   |
| Exam                 | Written  |
| Workload             | 120h     |
| Weeks                | 14       |
| Hours                | 4 weekly |
| Lecture              | 2 weekly |
| Exercises            | 2 weekly |
| Number of positions  |          |

### Summary

The students will learn key numerical techniques for solving standard mathematical problems in science and engineering. The underlying mathematical theory and properties are discussed.

#### Content

The topics covered include:

- Linear and non-linear systems of equations
- Matrix factorisations and decompositions
- Numerical differentiation and integration
- Numerical solution of differential equations
- Regression and least squares problems

## Assessment methods

Written

## Resources

**Moodle Link** 

• https://go.epfl.ch/MATH-251\_b