## CPSC 542g

## Scientific Computing

Term II, January-April, 2018 Tuedays and Thursdays, 9:30-11:00, FSC1402. http://www.cs.ubc.ca/~greif/542G-2018/

Instructors: Uri Ascher ascher@cs.ubc.ca and Chen Greif greif@cs.ubc.ca

This breadth course will investigate practical computational techniques, concentrating on methods in linear and nonlinear algebra and differential equations. Topics include:

- Introduction to numerical computing
- Linear systems: direct methods
- Least squares problems
- Linear systems: iterative methods
- Eigenvalues and singular values
- Interpolation and approximation
- Ordinary differential equations
- Partial differential equations

**Reference**: Uri Ascher and Chen Greif, *A First Course in Numerical Methods*, SIAM 2011.

This text can be downloaded from the UBC Library. We are currently working on the next edition.

Prerequisites: Consult us if in doubt.

**Work**: There will be approximately two assignments and your choice of a course project or a final exam.