

# Numerical Methods of Engineering Analysis I

## EGM 6341

### Sections 12730, 11680, 11681, 11682

*Class Periods:* MWF, Period 3 (9:35 AM - 10:25 AM)

*Location:* NEB 100

*Academic Term:* Spring 2023

#### ***Instructor:***

**Name:** Renwei Mei

**Email Address:** [rwmei@ufl.edu](mailto:rwmei@ufl.edu)

**Office Phone #:** 352-392-0888

**Office Hours:** MWF, 11:00-12:00 pm, NEB 127

#### ***Teaching Assistant/Peer Mentor/Supervised Teaching Student:***

None

#### ***Course Description***

Finite-difference calculus; interpolation and extrapolation; roots of equations; solution of algebraic equations; eigenvalue problems; least-squares method; quadrature formulas; numerical solution of ordinary differential equations; methods of weighted residuals. Use of digital computer.

#### ***Course Pre-Requisites / Co-Requisites***

*Requisites:* EGM 4313 or equivalent.

#### ***Course Objectives***

The objective of the course is to introduce a broad range of numerical methods for solving mathematical problems that will be encountered in engineering fields. The emphasis is on a thorough understanding of the derivation, analyses, and use of these numerical methods. See course outline below for detailed coverage.

#### ***Materials and Supply Fees***

None

#### ***Required Textbooks and Software***

- Title: **An Introduction to Numerical Analysis**
- Author: Kendall E. Atkinson
- Publication date and edition: 1990, 2<sup>nd</sup> ed
- ISBN number: 0471624896

Lecture notes in ppt format will be sent to you via Canvas.

#### ***Recommended Materials***

- Title: **An Introduction to Numerical Analysis**

- Author: F.B. Hildebrand
- Publication date and edition: 1987, 2<sup>nd</sup> ed
- ISBN number: 978-0-486-65363-1

Software: MATLAB Student Version (**any recent version** should be fine)

You may consider using **UFApps** to access a number of popular software applications for “free” including Matlab at: <http://info.apps.ufl.edu/>

### Course Schedule

| Spring 2023 | Lecture #  | assignments  | Topic  | Chapter   |
|-------------|------------|--------------|--|-----------|
| 1/9/2023    | 1          |              | Why Numerical Method? Mean Value Thm               | Ch. 1     |
| 1/11/2023   | 2          | HW1 assigned | Taylor series; Fourier analyses                    | Ch. 1     |
| 1/13/2023   | 3          |              | Errors & Floating point arithmetic                 | Ch. 1     |
| 1/16/2023   | Holiday    |              |  |           |
| 1/18/2023   | 4          |              | Significant digits & error propagation             | Ch. 1     |
| 1/20/2023   | 5          | HW1 due      | Bisection & Newton's methods; order of convergence | Ch. 2     |
| 1/23/2023   | 6          |              | Convergence of Newton's method; secant method      | Ch. 2     |
| 1/25/2023   | 7          |              | False position & Fixed point iteration methods     | Ch. 2     |
| 1/27/2023   | 8          | HW2 due      | Muller's method & repeated roots; Linear system    | Ch. 2     |
| 1/30/2023   | 9          |              | Linear algebra                                     | Ch. 7     |
| 2/1/2023    | 10         |              | Cramer's rule; Norms; Gauss elimination            | Ch. 7 & 8 |
| 2/3/2023    | 11         |              | Gauss Jordan eliminations Pivoting                 | Ch. 8     |
| 2/6/2023    | 12         | HW3 due      | Operation count; tridiagonal algorithm             | Ch. 8     |
| 2/8/2023    | 13         |              | LU decomp, Crout reduction, Det., & inv matrix     | Ch. 8     |
| 2/10/2023   | 14         |              | Cond #, error analysis, iterative methods          | Ch. 8     |
| 2/13/2023   | 15         |              | Gauss Seidel, relaxation, & nonlinear system       | Ch. 8     |
| 2/15/2023   | 16         | HW4 due      | Lagrange Interpolation                             | Ch. 3     |
| 2/17/2023   | 17         |              | Newton Div. Diff; finite diff.; error detection    | Ch. 3     |
| 2/20/2023   | 18         |              | Interpolation Error & Hermite interpolation        | Ch. 3     |
| 2/22/2023   | 19         | HW5 due      | Cubic Spline                                       | Ch. 3     |
| 2/24/2023   | 20         |              | Least Square Method for Regression                 | Notes     |
| 2/27/2023   | 21         |              | Function approximation                             | Ch. 4     |
| 3/1/2023    | 22         |              | Least square Approximation for function            | Ch. 4     |
| 3/3/2023    | 23         | HW6 due      | Approximation using orthogonal polynomials         | Ch. 4     |
| 3/6/2023    | 24         |              | Numerical differentiation                          | Ch. 5     |
| 3/8/2023    | Midterm    |              | Midterm exam via Honorlock                         |           |
| 3/10/2023   | 25         |              | Newton-Cotes integration                           | Ch. 5     |
| 3/13/2023   | Spring brk |              |  |           |
| 3/15/2023   | Spring brk |              |  |           |
| 3/17/2023   | Spring brk |              |  |           |
| 3/20/2023   | 26         |              | Composite mid-point & trapezoidal rules            | Ch. 5     |

|           |            |          |   |           |
|-----------|------------|----------|---|-----------|
| 3/22/2023 | 27         | HW7 due  | Romberg integ; Richardson extrap; integ. error    | Ch. 5     |
| 3/24/2023 | 28         |          | Gauss quadrature                                  | Ch. 5     |
| 3/27/2023 | 29         |          | Gauss Legendre--Gauss Laguerre quadratures        | Ch. 5     |
| 3/29/2023 | 30         | HW8 due  | Improper Integral                                 | Ch. 5     |
| 3/31/2023 | 31         |          | Adaptive; ODE-IVP; Euler explicit method          | Ch. 5 & 6 |
| 4/3/2023  | 32         |          | Implicit, Modified; RK2; Rk4                      | Ch. 6     |
| 4/5/2023  | 33         | HW9 due  | RK4, automatic RK, multistep                      | Ch. 6     |
| 4/7/2023  | 34         |          | high order odes; numerical stability              | Ch. 6     |
| 4/10/2023 | 35         |          | BVP: shooting; finite difference & derivative BC  | Ch. 6     |
| 4/12/2023 | 36         | HW10 due | KDV-Burgers equation                              | Notes     |
| 4/14/2023 | 37         |          | explicit method for heat equation                 | Notes     |
| 4/17/2023 | 38         |          | Implicit, Crank-Nickolson... methods for heat eqn | Notes     |
| 4/19/2023 | 39         |          | explicit & impl methods (wave eqn); upwind; MPDE  | Notes     |
| 4/21/2023 | 40         |          | FD methods for wave equations                     | Notes     |
| 4/24/2023 | 41         |          | MacCormac Scheme; FTCS for viscous Burgers eqn    | Notes     |
| 4/26/2023 | 42         | HW11 due | Other methods for viscous Burgers eqn             | Notes     |
|           |            |          |   |           |
| 5/2/2023  | Final exam |          | Via Honorlock                                     |           |

Both midterm and final exams will be given via Honorlock.

A window of at least 24 hours will given for students to choose a convenient time block to work on exams.

***The above lecture schedule is subject to change depending on the pace of the lectures.***

### ***Attendance Policy, Class Expectations, and Make-Up Policy***

This is a UF Edge course and the lectures are video recorded.

Regular class attendance for campus students is expected but not strictly required.

Class attendance constitutes attending live lectures or watching the recorded video lectures, and completing any HWs assigned for completion prior to the due date.

Late HW and makeup exams are only allowed for students with documented circumstances consistent with UF policy. Students must contact the instructor through Canvas email as soon as possible to provide documentation and request a make-up exam or HW extension.

Excused absences must be consistent with university policies in the Graduate Catalog (<https://catalog.ufl.edu/graduate/regulations>) and require appropriate documentation. Additional information can be found here: <https://catalog.ufl.edu/UGRD/academic-regulations/attendance-policies/>

**No early exam** will be given to ANY student for any reason.

#### **HW:**

- i) HW will be regularly assigned on Canvas e-learning course website. All assignments are to be turned in through Canvas e-learning course website. See "**Homework expectations**" for writing your HWs.

Handwritten works need to be scanned into pdf first.

If you write your homework using Word, convert it to pdf before submitting through Canvas.

Excel files or Matlab files are not substitutes for your work. You can attach them as proof of your work, but they will usually not be graded or checked unless specifically requested.

Before you submit your work to Canvas, check the quality of your scanned file. Illegible work will not be graded.

- ii) For each assigned problem, detailed solutions will be posted after you have turned in your HWs. Please review posted solutions carefully to enhance your understanding.
- iii) To receive full credit, you will be required to complete all assigned problems. Your homework must be neatly written and formatted.

### **Exams:**

- i) There will be a **midterm exam and a final exam**.
- ii) **Mid-term exam** is given on **Wednesday, 3/8/2023**.  
The **final exam** is given on **5/2/2023**.

Exams will be available at 9:00 am on the above dates and will be closed by Honorlock at 6 pm on the following day.

- iii) The exams are **closed-book** and **closed notes**, but you are allowed to bring ONE piece of 8.5x11" formula sheet for each exam.
- iv) NO CELL PHONE (or anything that can store formulae) is allowed during each exam.  
NO programmable calculator is allowed during exams.  
Only scientific calculators (such as TI-36, Casio,...) are allowed during exams.
- v) The exam problems will require written response involving derivation and calculations. The emphasis of the exams will be to test your understanding, not on formulaic repetition.
- vi) Some problems may be taken directly from the homework problems or from lecture discussions with some modifications.

If you do not agree with the grading of a particular HW/Exam problem, please email me your concerns within **one week** from the date the exams are graded. Please include a written explanation of why you think the grade should be higher. However, the final decision will remain the instructor's.

### **Study group:**

A study group would be an excellent place to discuss the concepts, codes, and solution process to each problem. After the discussions, however, each one should write own solution.

If two identical copies of solutions/codes are uncovered, I reserve the right to give 0 credit to each student and report the incident to the appropriate university offices for further investigation.

**Extra assignment/project for an individual to improve bad grade: None**

If you receive low grades for the first few HW sets or your midterm exam, and you want to improve your future performance, please email me or call me. I will be more than happy to analyze your situation and discuss strategies to enhance your learning and improve grades for future assignments and exams. Do not wait till the end of semester to ask for extra-credit work as there will be none given.

### ***Evaluation of Grades***

| <b>Assignment</b>  | <b>Total Points</b> | <b>Percentage of Final Grade</b> |
|--------------------|---------------------|----------------------------------|
| Homework Sets (11) | 10 per problem      | 10%                              |
| Midterm Exam       | 100                 | 40%                              |
| Final Exam         | 100                 | 50%                              |
|                    |                     | 100%                             |

### ***Grading Policy***

The following is given as an example only.

| <b>Percent</b> | <b>Grade</b> | <b>Grade Points</b> |
|----------------|--------------|---------------------|
| 93.4 - 100     | A            | 4.00                |
| 90.0 - 93.3    | A-           | 3.67                |
| 86.7 - 89.9    | B+           | 3.33                |
| 83.4 - 86.6    | B            | 3.00                |
| 80.0 - 83.3    | B-           | 2.67                |
| 76.7 - 79.9    | C+           | 2.33                |
| 73.4 - 76.6    | C            | 2.00                |
| 70.0 - 73.3    | C-           | 1.67                |
| 66.7 - 69.9    | D+           | 1.33                |
| 63.4 - 66.6    | D            | 1.00                |
| 60.0 - 63.3    | D-           | 0.67                |
| 0 - 59.9       | E            | 0.00                |

More information on UF grading policy may be found at:

<http://gradcatalog.ufl.edu/content.php?catoid=10&navoid=2020#grades>

### ***Students Requiring Accommodations***

Students with disabilities who experience learning barriers and would like to request academic accommodations should connect with the disability Resource Center by visiting <https://disability.ufl.edu/students/get-started/>. It is important for students to share their accommodation letter with their instructor and discuss their access needs, as early as possible in the semester.

### ***Course Evaluation***

Students are expected to provide professional and respectful feedback on the quality of instruction in this course by completing course evaluations online via GatorEvals. Guidance on how to give feedback in a professional and

respectful manner is available at <https://gatorevals.aa.ufl.edu/students/>. Students will be notified when the evaluation period opens, and can complete evaluations through the email they receive from GatorEvals, in their Canvas course menu under GatorEvals, or via <https://ufl.bluera.com/ufl/>. Summaries of course evaluation results are available to students at <https://gatorevals.aa.ufl.edu/public-results/>.

### **In-Class Recording**

Students are allowed to record video or audio of class lectures. However, the purposes for which these recordings may be used are strictly controlled. The only allowable purposes are (1) for personal educational use, (2) in connection with a complaint to the university, or (3) as evidence in, or in preparation for, a criminal or civil proceeding. All other purposes are prohibited. Specifically, students may not publish recorded lectures without the written consent of the instructor.

A “class lecture” is an educational presentation intended to inform or teach enrolled students about a particular subject, including any instructor-led discussions that form part of the presentation, and delivered by any instructor hired or appointed by the University, or by a guest instructor, as part of a University of Florida course. A class lecture does not include lab sessions, student presentations, clinical presentations such as patient history, academic exercises involving solely student participation, assessments (quizzes, tests, exams), field trips, private conversations between students in the class or between a student and the faculty or lecturer during a class session.

Publication without permission of the instructor is prohibited. To “publish” means to share, transmit, circulate, distribute, or provide access to a recording, regardless of format or medium, to another person (or persons), including but not limited to another student within the same class section. Additionally, a recording, or transcript of a recording, is considered published if it is posted on or uploaded to, in whole or in part, any media platform, including but not limited to social media, book, magazine, newspaper, leaflet, or third party note/tutoring services. A student who publishes a recording without written consent may be subject to a civil cause of action instituted by a person injured by the publication and/or discipline under UF Regulation 4.040 Student Honor Code and Student Conduct Code.

### **University Honesty Policy**

UF students are bound by The Honor Pledge which states, “We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: “On my honor, I have neither given nor received unauthorized aid in doing this assignment.” The Honor Code (<https://sccr.dso.ufl.edu/process/student-conduct-code/>) specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor or TAs in this class.

### **Commitment to a Safe and Inclusive Learning Environment**

The Herbert Wertheim College of Engineering values broad diversity within our community and is committed to individual and group empowerment, inclusion, and the elimination of discrimination. It is expected that every person in this class will treat one another with dignity and respect regardless of gender, sexuality, disability, age, socioeconomic status, ethnicity, race, and culture.

If you feel like your performance in class is being impacted by discrimination or harassment of any kind, please contact your instructor or any of the following:

- Your academic advisor or Graduate Program Coordinator
- Jennifer Nappo, Director of Human Resources, 352-392-0904, [jpennacc@ufl.edu](mailto:jpennacc@ufl.edu)
- Curtis Taylor, Associate Dean of Student Affairs, 352-392-2177, [taylor@eng.ufl.edu](mailto:taylor@eng.ufl.edu)
- Toshikazu Nishida, Associate Dean of Academic Affairs, 352-392-0943, [nishida@eng.ufl.edu](mailto:nishida@eng.ufl.edu)

### **Software Use**

All faculty, staff, and students of the University are required and expected to obey the laws and legal agreements governing software use. Failure to do so can lead to monetary damages and/or criminal penalties for the individual violator. Because such violations are also against University policies and rules, disciplinary action will be taken as appropriate. We, the members of the University of Florida community, pledge to uphold ourselves and our peers to the highest standards of honesty and integrity.

### ***Student Privacy***

There are federal laws protecting your privacy with regards to grades earned in courses and on individual assignments. For more information, please see: <https://registrar.ufl.edu/ferpa.html>

### ***Campus Resources:***

#### *Health and Wellness*

##### **U Matter, We Care:**

Your well-being is important to the University of Florida. The U Matter, We Care initiative is committed to creating a culture of care on our campus by encouraging members of our community to look out for one another and to reach out for help if a member of our community is in need. If you or a friend is in distress, please contact [umatter@ufl.edu](mailto:umatter@ufl.edu) so that the U Matter, We Care Team can reach out to the student in distress. A nighttime and weekend crisis counselor is available by phone at 352-392-1575. The U Matter, We Care Team can help connect students to the many other helping resources available including, but not limited to, Victim Advocates, Housing staff, and the Counseling and Wellness Center. Please remember that asking for help is a sign of strength. In case of emergency, call 9-1-1.

**Counseling and Wellness Center:** <https://counseling.ufl.edu>, and 392-1575; and the University Police Department: 392-1111 or 9-1-1 for emergencies.

##### **Sexual Discrimination, Harassment, Assault, or Violence**

If you or a friend has been subjected to sexual discrimination, sexual harassment, sexual assault, or violence contact the **Office of Title IX Compliance**, located at Yon Hall Room 427, 1908 Stadium Road, (352) 273-1094, [title-ix@ufl.edu](mailto:title-ix@ufl.edu)

##### **Sexual Assault Recovery Services (SARS)**

Student Health Care Center, 392-1161.

**University Police Department** at 392-1111 (or 9-1-1 for emergencies), or <http://www.police.ufl.edu/>.

#### *Academic Resources*

**E-learning technical support**, 352-392-4357 (select option 2) or e-mail to [Learning-support@ufl.edu](mailto:Learning-support@ufl.edu).  
<https://lss.at.ufl.edu/help.shtml>.

**Career Connections Center**, Reitz Union, 392-1601. Career assistance and counseling; <https://career.ufl.edu>.

**Library Support**, <http://cms.uflib.ufl.edu/ask>. Various ways to receive assistance with respect to using the libraries or finding resources.

**Teaching Center**, Broward Hall, 392-2010 or 392-6420. General study skills and tutoring.  
<https://teachingcenter.ufl.edu/>.

**Writing Studio, 302 Tigert Hall**, 846-1138. Help brainstorming, formatting, and writing papers.  
<https://writing.ufl.edu/writing-studio/>.

**Student Complaints Campus:** <https://sccr.dso.ufl.edu/policies/student-honor-code-student-conduct-code/>;<https://care.dso.ufl.edu>.

**On-Line Students Complaints:** <https://distance.ufl.edu/state-authorization-status/#student-complaint>.