Numerical Differential Equations
Syllabus (Fall Semester, 2013)
Graduate School, Ewha Womans University

Course Number : MA 506	Class Hour : Tue(11-), Fri(9:30-)
Hours and Credits : 3 hr 3 cr	Office Hour : Tue/Fri (13:30-14:30)
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1. Main text book

Michael Celia(MIT/Princeton) and William Gray(Notre Dame), **Numerical methods for differential equations**, fundamental concepts for scientific and engineering applications. Prentice Hall. [PDE+FDM/FEM]

2. References

Robert Schilling and Sandra Harris(Clarkson), **Applied numerical methods for engineers (using Matlab and C),** Brooks/Cole, 2000. [Basic Numerical Tools]

John Strikwerda(Wisconsin), **Finite Difference schemes and PDEs,** Wadsworth & Brooks / Core, 1989. [Finite difference method]

Charles Hall and Thomas Porsching(Pittsburgh), **Numerical Analysis of PDEs,** Prentice Hall, 1990. [Finite element method / Analysis]

Tikhonov and Samarskii, **Eqs of Mathematical physics,** Dover, 1963(1990) [PDE]

Sobolev, **PDEs of Mathematical physics**, Dover, 1964(1989) [PDE]

3. Homeworks and Evaluation Scheme

- **Homework or Computational Project** : 4-5 times (40%)
- **Final Examination** : Theory and basic idea methods (60%)

4. Weekly Syllabus

주	강 의 주 제	강 의 제 목	교재 페이지	비 고
1-3	Partial differential equation	1.1 Physical systems 1.3 Characteristics and BC	1-43	9/18-20(W-F)
4-6	Finite difference approximation (one-dimensional FDM)	2.1 Discrete approximations 2.3 Analysis of approximation 2.4 Generalized Formulation 2.6 Initial Value Problems	44-90	9/24(Tue)
7	Finite difference approximation (Multi-dimensional FDM)	2.7 Multi-dimensional problems 2.8 Two dimensional examples	91-108	
8	Midterm Exam	–	–	10/25-29(F-T)
9-11	Finite Element approximation (Theoretical basis)	3.1 Weighted residuals 3.3 Computation Procedures 3.5 Method of weighted residuals	114-165	
12-13	Finite Element approximation (Computational Methods)	3.7 Galerkin Finite Element method	166-177	
14	Miscellaneous Topics	4.3 Space-Time Discretization	242-254	
15-16	Review and Final Exam	–	–	12/9-13(M-F) 12/18-20(W-F)