1q

Université catholique de Louvain

Numerical Analysis : Approximation, Interpolation, Integration

5.0 credits

LINMA2171

2012-2013

30.0 h + 22.5 h

Teacher(s) :	Absil Pierre-Antoine ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	 Approximation of functions by polynomials: Chebyshev (best approximation, polynomial series), L2 norm (best average approximation, orthogonal polynomial series, Fourier series). Interpolation of functions divided by polynomials: Lagrange and Newton formulas, divided differences, iterative methods of Neville, formulas of finished differences. Numerical integration: Gaussian methods, formulas of finished differences. Error estimation and applications: Peano theorem, Euler-Maclaurin formula, extrapolation to the limit (Romberg scheme, etc.)
Aims :	In-depth analysis of diverse methods and algorithms representative in the matter of numerical resolution by computers of significant classes of scientific or technical problems, in relation with the themes underlying the applied mathematics The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".
Content :	 Polynomial interpolation Polynomial approximation in the maximum norm Approximation in the 2-norm Numerical integration Piecewise polynomial approximation Other topics related to the main themes
Other infos :	See http://icampus.uclouvain.be/
Cycle and year of study :	 Bachelor in Mathematics Master [120] in Mathematical Engineering Master [120] in Statistics: General
Faculty or entity in charge:	МАР