


Due to the COVID-19 crisis, the information below is subject to change, in particular that concerning the teaching mode (presential, distance or in a comodal or hybrid format).

5 credits	30.0 h + 30.0 h	Q2
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Teacher(s)	Legat Vincent ;SOMEBODY ;
Language :	French
Place of the course	Louvain-la-Neuve
Main themes	<p>This course is intended as an introduction to techniques for carrying out numerical computation on computers. The course serves three main goals:</p> <ul style="list-style-type: none"> • the understanding of basic numerical techniques with the underlying mathematical notions, • the ability to interpret the reliability of numerical results, • the programming skills to implement simple numerical algorithms with Python.
Aims	<i>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".</i>
Evaluation methods	<p>Due to the COVID-19 crisis, the information in this section is particularly likely to change.</p> <p>Written examination about the theory, exercises and problems inspired from the course (90% of the final grade) - Homeworks (10%)</p>
Teaching methods	<p>Due to the COVID-19 crisis, the information in this section is particularly likely to change.</p> <p>Lectures in auditorium, supervised exercise and problem sessions, and unsupervised assignments. Real-life examples using numerical methods Use of Python software</p>
Content	<p>This course presents a broad overview of numerical methods, using calculus, algebra and computing science. The student must become aware of the relevant issues in selecting appropriate method and software and using them wisely, in terms of computational cost, numerical accuracy, complexity and stability. To make the presentation concrete and appealing, the programming environment PYTHON is adopted as a faithful companion.</p> <p>Topics include:</p> <ul style="list-style-type: none"> • Error analysis: modelling error, truncation error, convergence and approximation order, floating point number representation (IEEE754). • Approximation and interpolation: Lagrange polynomials, spline functions, NURBS, orthogonal polynomials, error estimators. • Numerical integration and differentiation: backward and centered finite difference, midpoint, trapezoidal and Simpson formula, adaptive techniques. • Ordinary Differential Equations (ODE): Taylor and Runge Kutta methods, predictor-corrector methods, stability on unbounded intervals and perturbation analysis. • Linear equations: factorization methods and iterative techniques, complexity, computation of eigenvalues. • Nonlinear equations: bisection and Newton methods, optimisation applications. • Partial Differential Equations (PDE): boundary value problems (Laplace, heat equation, waves equation), approximation by finite differences.
Inline resources	https://perso.uclouvain.be/vincent.legat/teaching/lepl1104.php
Faculty or entity in charge	BTCI

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
Bachelor in Engineering	FSA1BA	5		
Approfondissement en statistique et sciences des données	APPSTAT	5		