

QE ขอบเขตเนื้อหา รายวิชา 2301653 **Numerical Analysis I**

1. Numerical methods for systems of linear equations

- Direct methods – Gaussian elimination and pivots, LU-type factorizations
- Iterative methods – Jacobi, Gauss-Seidel and SOR methods

2. Iterative methods for nonlinear systems

- Fixed point methods
- Newton-Raphson methods

3. Numerical methods for initial value problem ODEs

- One-step methods – Taylor's, Euler, modified Euler, RK methods
- Multi-step methods – Adams-Bashforth, Adams-Moulton, Milne methods

4. Numerical methods for 2-point boundary value problem ODEs

- Shooting methods for linear/nonlinear problems
- Finite difference methods for linear/nonlinear problems

5. Finite difference methods for linear PDEs

- Methods for elliptic PDEs
- Methods for parabolic PDEs (heat equations)
- Methods for hyperbolic PDEs (wave equations)