

SYLLABUS

UNIT – I : NUMERICAL SOLUTIONS TO ALGEBRAIC AND TRANSCEDENTAL EQUATIONS : [12 PERIODS]

Introduction – Solutions of algebraic and transcendental equations – Bi-section method – Method of false- position – Newton-Raphson method – Useful deduction from the Newton-Raphson formula.

UNIT – II : ITERATIVE METHODS OF SOLUTION OF SYSTEM OF EQUATIONS [10 PERIODS]

Solution of linear simultaneous equations: Jacobi's iteration method – Gauss-Seidel iteration method – Relaxation method.

UNIT – III: NUMERICAL DIFFERENTIATION AND INTEGRATION [12 PERIODS]

Numerical differentiation – Formulae for derivatives – Maxima and minima of a tabulated function – Numerical integration – Newton-Cotes quadrature formula – Trapezoidal rule – Simpson's $\frac{1^{rd}}$ –rule , Simpson's $\frac{3^{th}}$ –rule.

UNIT – IV: NUMERICAL SOLUTIONS OF ORDINARY DIFFERENTIAL EQUATIONS [14 PERIODS]

Numerical solution of ordinary differential equations: Picard's Method – Taylor's series method – Euler's method – Runge-Kutta method – Predictor-Corrector methods – Milne's method.

UNIT – V: NUMERICAL SOLUTIONS OF PARTIAL DIFFERENTIAL EQUATIONS [12 PERIODS]

Introduction – Classification of second order equations – Finite difference approximation to derivatives – Solutions of Laplace equation – Poisson's equations – Heat equation and Wave equation.

TEXT BOOK

1. **Dr. B.S. Grewal**, “*Higher Engineering Mathematics*”, 43rd Edition, Khanna Publishers, New Dehli, 2014.

REFERENCE BOOKS

1. **S. S. Sastry**, “*Introductory methods of Numerical solutions*”, 4th Edition , Prentice Hall of India.
2. **N.P. Bali Et. al**, “*A Text book on Engineering Mathematics*”, Laxmi pub.(p)Ltd , 2001.
3. **Erwin Kreyszig** , “*Advanced Engineering Mathematics*”, John Wiley Publications, 1999.
4. **R.K.Jain & S.R.K.Iyengar**, “*Numerical Methods*” , New Age International (P) Limited, 2008.