COURSE DETAIL

NUMERICAL ANALYSIS: NUMERICAL APPROXIMATION

Country

Sweden

Host Institution

Lund University

Program(s)

Lund University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Mathematics

UCEAP Course Number

160

UCEAP Course Suffix

UCEAP Official Title

NUMERICAL ANALYSIS: NUMERICAL APPROXIMATION

UCEAP Transcript Title

NUMERICAL APPROXMTN

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

The fundamental problem of approximation theory is to represent a possibly complicated function by simpler, easier to compute functions. In approximation theory it is usually assumed that the values of the function are known. This information is then used to construct an approximant. In numerical computation, information usually comes in a less explicit form. For example, the function may be the solution to a differential equation. Nevertheless, the two subjects of approximation and computation are closely related, and it is impossible to understand fully the possibilities in numerical computation without a good understanding of the elements of constructive approximation. This course gives an overview of basic classical approximation theory, i.e., best and good approximation from a finite family of functions in specific normed linear spaces (such as L1, L2, and C). Minimax approximation and the construction of good approximations (the exchange algorithm) are studied. Also covered are orthogonal polynomials and least squares approximation. The results and techniques from approximation theory and numerical analysis are applied in both the continuous and the discrete cases. The theory is illustrated mainly by considering numerical approximation techniques by polynomials and splines.

Language(s) of Instruction

English

Host Institution Course Number

NUMN19

Host Institution Course Title

NUMERICAL ANALYSIS: NUMERICAL APPROXIMATION

Host Institution Campus

Science

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

<u>Print</u>