

Introduction to Numerical Analysis

1.1 Analysis versus Numerical Analysis

The word *analysis* in mathematics usually means how to solve a problem through equations. The solving procedures may include algebra, calculus, differential equations, or the like.

Numerical analysis is similar in that problems solved, but the only procedures that are used are arithmetic: add, subtract, multiply, divide and compare.

Differences between *analytical solutions* and *numerical solutions*:

1) An analytical solution is usually given in terms of mathematical functions. The behavior and properties of the function are often apparent. However, a numerical solution is always an approximation. It can be plotted to show some of the behavior of the solution.

2) An analytical solution is not always meaningful by itself.

Example: $\sqrt{3}$ as one of the roots of $x^2 - x^2 - 3x + 3 = 0$.

3) While the numerical solution is an approximation, it can usually be evaluated as accurate as we need. Actually, evaluating an analytic solution numerically is subject to the same errors.

1.2 Computers and Numerical Analysis



- As you will learn enough about many *numerical methods*, you will be able to write *programs* to implement them.
- Programs can be written in any computer language. In this course all programs will be written in Matlab environment.
- Actually, writing programs is not always necessary. Numerical analysis is so important that extensive commercial software packages are available.

An Introduction To Numerical Analysis

Kathleen Armour



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