

	Course name: MATH 429 Numerical Solutions of Ordinary Differential Equations (ODEs)					Department: Mathematics		Semester 7																														
	Methods of Education							Credit (ECTS)																														
	Lecture	Recitation/ (Etud)	Lab	Exams	Homework/ Quiz	Other	Total	6																														
	42	0	0	42	40	56	180																															
Language	English																																					
Compulsory/Elective	Departmental Elective																																					
Prerequisites	None																																					
Course Contents	<table border="1"> <thead> <tr> <th>Weeks</th> <th>Subjects</th> </tr> </thead> <tbody> <tr><td>1</td><td>Single-step methods: Euler's method</td></tr> <tr><td>2</td><td>Truncation error , convergence and order of convergence of Euler method</td></tr> <tr><td>3</td><td>Higher order Taylor methods</td></tr> <tr><td>4</td><td>Runge Kutta methods and their applications</td></tr> <tr><td>5</td><td>Multistep methods and their stability, explicit and implicit methods</td></tr> <tr><td>6</td><td>Linear multistep methods: Predictor-corrector methods, Extrapolation methods</td></tr> <tr><td>7</td><td>Linear multistep methods: Predictor-corrector methods, Extrapolation methods</td></tr> <tr><td>8</td><td>Stiff differential equations</td></tr> <tr><td>9</td><td>Stiff differential equations</td></tr> <tr><td>10</td><td>Stability and convergence</td></tr> <tr><td>11</td><td>Implicit Runge-Kutta method</td></tr> <tr><td>12</td><td>Two-point boundary value problems</td></tr> <tr><td>13</td><td>Finite difference method for linear boundary value problems</td></tr> <tr><td>14</td><td>Finite difference method for non-linear boundary value problems: shooting methods</td></tr> </tbody> </table>								Weeks	Subjects	1	Single-step methods: Euler's method	2	Truncation error , convergence and order of convergence of Euler method	3	Higher order Taylor methods	4	Runge Kutta methods and their applications	5	Multistep methods and their stability, explicit and implicit methods	6	Linear multistep methods: Predictor-corrector methods, Extrapolation methods	7	Linear multistep methods: Predictor-corrector methods, Extrapolation methods	8	Stiff differential equations	9	Stiff differential equations	10	Stability and convergence	11	Implicit Runge-Kutta method	12	Two-point boundary value problems	13	Finite difference method for linear boundary value problems	14	Finite difference method for non-linear boundary value problems: shooting methods
Weeks	Subjects																																					
1	Single-step methods: Euler's method																																					
2	Truncation error , convergence and order of convergence of Euler method																																					
3	Higher order Taylor methods																																					
4	Runge Kutta methods and their applications																																					
5	Multistep methods and their stability, explicit and implicit methods																																					
6	Linear multistep methods: Predictor-corrector methods, Extrapolation methods																																					
7	Linear multistep methods: Predictor-corrector methods, Extrapolation methods																																					
8	Stiff differential equations																																					
9	Stiff differential equations																																					
10	Stability and convergence																																					
11	Implicit Runge-Kutta method																																					
12	Two-point boundary value problems																																					
13	Finite difference method for linear boundary value problems																																					
14	Finite difference method for non-linear boundary value problems: shooting methods																																					
Course Objectives	<ul style="list-style-type: none"> This course provides a broad-ranging introduction to the entire subject of numerical methods for ordinary differential equations. 																																					
Learning Outcomes and Competences	<p>By the end of this course, a student will be able to:</p> <ol style="list-style-type: none"> use Euler's methods for ODEs understand stability and convergence of one step methods solve ODEs by using Runge Kutta methods learn multi-step methods and applications give solution of linear/nonlinear boundary value problems 																																					
Textbook and /or References	<ol style="list-style-type: none"> Numerical Solution of Ordinary Differential Equations, Kendall E. Atkinson Weimin Han, David Stewart. John Wiley Science, 2009 (available online at AYBU Library) Numerical Methods for Ordinary Differential Equations, John C. Butcher, 2016, John Wiley Science (available online at AYBU Library)-Chapters 2-4. 																																					
Assessment Methods and Criteria	In-Term Studies		Quantity		Percentage%																																	
	Mid-terms		1		30																																	
	Quizes		0		0																																	
	Assignments		4		20																																	
	Attendance		0		0																																	
	Practice		0		0																																	
	Project		0		0																																	
	Final Examination		1		50																																	
	Total		6		100																																	

	Activities	Quantity	Duration	Total Work Load
ECTS Allocated Based on Student Workload	Course Duration	14	3	42
	Hours for off-the-	14	4	56
	Assignments	4	10	40
	Mid-terms	1	14	14
	Project	0	0	0
	Final Examination	1	28	28
	Total	34	59	180
Instructors				