**NUMERICAL METHODS FOR ENGINEERS**

**PROF. NIKET KAISARE**
Department of Chemical Engineering  
IIT Madras

**TYPE OF COURSE** : Rerun | Core | UG  
**COURSE DURATION** : 12 weeks (26 Jul’ 21 - 15 Oct’ 21)  
**EXAM DATE** : 23 Oct 2021

**PRE-REQUISITES** : 12th standard Math background  
**INTENDED AUDIENCE** : First or second year undergraduate students in any branch of engineering (or science)

**COURSE OUTLINE :**
The development of fast, efficient and inexpensive computers has significantly increased the range of engineering problems that can be solved reliably. Numerical Methods use computers to solve problems by step-wise, repeated and iterative solution methods, which would otherwise be tedious or unsolvable by hand-calculations. This course is designed to give an overview of numerical methods of interest to scientists and engineers. However, the focus being on the techniques themselves, rather than specific applications, the contents should be relevant to varied fields such as engineering, management, economics, etc.

**ABOUT INSTRUCTOR :**
Prof. Niket Kaisare is a Professor of Chemical Engineering in IIT-Madras. He works in the area of modeling, design and control for energy applications. He has over ten years of research/teaching experience in academia, and three-year experience in Industrial R&D. He uses computational software, including MATLAB, FORTRAN, Aspen and FLUENT extensively in his research and teaching.

**COURSE PLAN :**
**Week-1:** Introduction & Approximations  
Motivation and Applications  
Accuracy and precision; Truncation and round-off errors; Binary Number System; Error propagation

**Week-2:** Linear Systems and Equations  
Matrix representation; Cramer’s rule; Gauss Elimination; Matrix Inversion; LU Decomposition;

**Week-3:** Linear Systems and Equations  
Iterative Methods; Relaxation Methods; Eigen Values

**Week-4:** Algebraic Equations: Bracketing Methods  
Introduction to Algebraic Equations  
Bracketing methods: Bisection, Reguli-Falsi;

**Week-5:** Algebraic Equations: Open Methods  
Secant; Fixed point iteration; Newton-Raphson; Multivariate Newton’s method

**Week-6:** Numerical Differentiation  
Numerical differentiation; error analysis; higher order formulae

**Week-7:** Integration and Integral Equations  
Trapezoidal rules; Simpson’s rules; Quadrature

**Week-8:** Regression  
Linear regression; Least squares; Total Least Squares;

**Week-9:** Interpolation and Curve Fitting  
Interpolation; Newton’s Difference Formulae; Cubic Splines

**Week-10:** ODEs: Initial Value Problems  
Introduction to ODE-IVP  
Euler’s methods; Runge-Kutta methods; Predictor-corrector methods;

**Week-11:** ODE-IVP (Part-2)  
Extension to multi-variable systems; Adaptive step size; Stiff ODEs

**Week-12:** ODEs: Boundary Value Problems  
Shooting method; Finite differences; Over/Under Relaxation (SOR)