

Error analysis

❖ Error Analysis

➤ Taylor series

$$y_{n+1} = y_n + hy'_n + \frac{1}{2}h^2 \underbrace{y''_n}_{\text{truncation}} + \frac{1}{3}h^3 y'''(\xi)$$

$$= y_n + hy'_n + \frac{1}{2}h^2 \left(\frac{y_{n+1} - y_n}{h} + O(h) \right) + \frac{1}{3}h^3 y'''(\xi)$$

$$= y_n + \frac{h}{2} [y'_n + y'_{n+1}] + \underbrace{O(h^3)}_{\text{truncation}}$$

3rd order

➤ Total error

$$O(h^2) \quad ; \text{ 2nd order method}$$

✘ Significant improvement over Euler's method!



Error Analysis In Numerical Processes

Demetrios G. Magiros



Error Analysis In Numerical Processes:

Error Analysis in Numerical Processes VCH Staff,1991-05-08 **Error Analysis in Numerical Processes** Solomon Grigor'evich Mikhlin,1991-09-27 Very Good No Highlights or Markup all pages are intact **A Graduate Introduction to Numerical Methods** Robert M. Corless,Nicolas Fillion,2013-12-12 This book provides an extensive introduction to numerical computing from the viewpoint of backward error analysis The intended audience includes students and researchers in science engineering and mathematics The approach taken is somewhat informal owing to the wide variety of backgrounds of the readers but the central ideas of backward error and sensitivity conditioning are systematically emphasized The book is divided into four parts Part I provides the background preliminaries including floating point arithmetic polynomials and computer evaluation of functions Part II covers numerical linear algebra Part III covers interpolation the FFT and quadrature and Part IV covers numerical solutions of differential equations including initial value problems boundary value problems delay differential equations and a brief chapter on partial differential equations The book contains detailed illustrations chapter summaries and a variety of exercises as well some Matlab codes provided online as supplementary material I really like the focus on backward error analysis and condition This is novel in a textbook and a practical approach that will bring welcome attention Lawrence F Shampine **A Graduate Introduction to Numerical Methods and Backward Error Analysis** has been selected by Computing Reviews as a notable book in computing in 2013 Computing Reviews Best of 2013 list consists of book and article nominations from reviewers CR category editors the editors in chief of journals and others in the computing community **Fundamentals of Ordinary Differential Equations** Mohit Chatterjee,2025-02-20 **Fundamentals of Ordinary Differential Equations** is a comprehensive guide designed for students researchers and professionals to master ODE theory and applications We cover essential principles advanced techniques and practical applications providing a well rounded resource for understanding differential equations and their real world impact The book offers a multifaceted approach from basic principles to advanced concepts catering to fields like physics engineering biology and economics Mathematical ideas are broken down with step by step explanations examples and illustrations making complex concepts accessible Real world examples throughout each chapter show how ODEs model and analyze systems in diverse disciplines We also explain numerical methods such as Euler s method Runge Kutta and finite differences equipping readers with computational tools for solving ODEs Advanced topics include bifurcation chaos theory Hamiltonian systems and singular perturbations providing an in depth grasp of ODE topics With chapter summaries exercises glossaries and additional resources **Fundamentals of Ordinary Differential Equations** is an essential reference for students professionals and practitioners across science and engineering fields **NBS Special Publication** ,1968 *Error Analysis of Numerical Extrapolation Processes* Andrew Ruffhead,1976 **Handbook of Mechanics, Materials, and Structures** Alexander Blake,1991-01-16 The professional s source Handbooks in the Wiley Series in Mechanical Engineering Practice

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Rounding Errors in Algebraic Processes James Hardy Wilkinson,2023-05-25 This book combines a rigorous mathematical analysis with a practicality that stems from an obvious first hand contact with the actual numerical computation The well chosen examples alone show vividly both the importance of the study of rounding errors and the perils of its neglect A A Grau SIAM Review 1966 Rounding Errors in Algebraic Processes was the first book to give systematic analyses of the effects of rounding errors on a variety of key computations involving polynomials and matrices A detailed analysis is given of the rounding errors made in the elementary arithmetic operations and inner products for both floating point arithmetic and fixed point arithmetic The results are then applied in the error analyses of a variety of computations involving polynomials as well as the solution of linear systems matrix inversion and eigenvalue computations The conditioning of these problems is investigated The aim was to provide a unified method of treatment and emphasis is placed on the underlying concepts This book is intended for mathematicians computer scientists those interested in the historical development of numerical analysis

and students in numerical analysis and numerical linear algebra

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