

**COURSE APPROVAL ROUTING CHECK LIST**

091025

1. **Course Number:** ACM  
PSM 632

1st Bulletin 11-5-09  
2nd Bulletin 11-19-09

2. **Course Title:** Numerical Calculus  
(no more than 70 characters)

**Title Abbreviation:** Numerical Calc  
For use in Master Schedule (no more than 19 characters)

3. **Action:**  New Course  Revision  IF Designation  WAC

Requested Designation(s): \_\_\_\_\_

**Course Proposal/Revision Check List**

This checklist will help departments avoid some of the most common mistakes made on course proposals. Your use of the checklist will allow the College Senate Curriculum Committee to focus its review on more substantive issues and expedite the approval process.

- Proposal format conforms to the Directory of Policy Statements, Section IV:02.00 (2002).
- Proposal has been proofread for spelling, punctuation, grammar, style and gender-neutral language.
- If the course is a new course, reasons for the additions are included; if the course is a revision of an existing course, reasons for revision and a copy of the old course are included as well as the IF Narrative when appropriate.
- Catalog description follows the guidelines in the Curriculum Handbook, Appendix C.
- Student learning outcomes are coherent with course content and assessment.
- Outcomes are referenced with course content.
- All resource entries are alphabetized and conform to a specific style manual.
- Cross listed courses have been checked with all chairs and deans included in development of the course.

**DEPARTMENT ACTION**

Meg Sales  
\_\_\_\_\_  
Chair, Department Curriculum Committee

10/16/09  
\_\_\_\_\_  
Date

4. **Approved** with confirmation that all necessary laboratories, studios, resources, facilities and personnel for support of this course are available.

David C. Wick  
\_\_\_\_\_  
Signature of Department Chairperson

MATH 10/16/09  
\_\_\_\_\_  
Department Date

(OVER)



**Prefix, Number and Name of Course:** PSM 632 Numerical Calculus

**Credit Hours:** 1

**In Class Instructional Hours:** 1      **Labs:** 0    **Studio:** 0    **Field Work:** 0

**Catalog Description:**

*Prerequisite: Admission to program or instructor permission*

Numerical methods and algorithms for finding roots of non-linear equations, numerical integrals, Fourier series and Laplace transform; selected problems from applied settings.

**Reasons for Addition:**

To create a one-semester-hour core module for the graduate Professional Applied and Computational Mathematics program where students will study numerical methods and algorithms for finding roots of non-linear equations, evaluating integrals and performing fast Fourier and Laplace transforms that are commonly used to solve problems arising from applied mathematics, physics, optics, electrical engineering, control engineering, signal processing, and many other areas.

<b>Student Learning Outcomes:</b> Students will	<b>Course Content References:</b>	<b>Assessment:</b>
1. analyze and generalize solutions of non-linear equations.	I	Group work in class, individual homework assignments, exams, and computer projects.
2. classify and compare various integral evaluation methods.	II	Group work in class, individual homework assignments, exams, and computer projects.
3. compare and assess Fourier and Laplace transforms using various numerical algorithms.	III-IV	Group work in class, individual homework assignments, exams, and computer projects.
4. apply numerical analysis methods to solve real world problems using applied techniques.	I-IV	Group work in class, individual homework assignments, and computer projects.
5. modify and test computer software for diverse practical settings.	I-IV	Group computer projects.

### Course Content:

- I. Solution of non-linear equations
  - A. Specific algorithms
  - B. Finding roots of polynomials
  - C. Finding multiple roots
  - D. Systems of non-linear equations
- II. Numerical integrals
  - A. Newton-Cotes formulas
  - B. Gaussian quadratures
  - C. Monte Carlo
  - D. Sparse grids
- III. Fourier series and Laplace transform
  - A. Fourier series
  - B. Fourier transform
  - C. Laplace transform
  - D. Inverse Laplace transform
- IV. Selected problems
  - A. Continuous-repayment mortgage
  - B. Deriving the complex impedance for a capacitor
  - C. Nuclear magnetic resonance and magnetic resonance imaging experiments
  - D. Phase problem in X-ray crystallography
  - E. Analog signal processing

### Resources

#### Scholarship:

- Campbell, G., and Foster, R., *Fourier Integrals for Practical Applications*, D. Van Nostrand, 1948.
- Curtis, F. G., and Wheatley, P. O., *Applied Numerical Analysis*, Addison-Wesley, 2008.
- Davies, B., *Integral Transforms and their Applications*, 3<sup>rd</sup> ed., Springer, 2002.
- Dym, H., and McKean, H., *Fourier Series and Integrals*, Academic Press, 1985.
- Erdélyi, A., *Tables of Integral Transforms*, Vol. 1, McGraw-Hill, 1954.
- Gilat, A., *MATLAB: An Introduction with Applications*, 2<sup>nd</sup> ed., John Wiley & Sons, 2004.
- Grafakos, L., *Classical and Modern Fourier Analysis*, Prentice-Hall, 2004.
- Griffiths, D. V., and Smith, I. M., *Numerical Methods for Engineers*, CRC Press, 2006.

James, J. F., *A Student's Guide to Fourier Transforms*, 2<sup>nd</sup> ed., Cambridge University Press, 2002.

Kammler, D., *A First Course in Fourier Analysis*, Prentice Hall, 2000.

Korn, G. A., and Korn, T. M., *Mathematical Handbook for Scientists and Engineers* 2<sup>nd</sup> ed., McGraw-Hill, 1967.

Leader, J. J., *Numerical Analysis and Scientific Computation*, Addison Wesley, 2004.

Pinsky, M., *Introduction to Fourier Analysis and Wavelets*, Brooks/Cole, 2004.

Polyanin, A. D., and Manzhirov, A. V., *Handbook of Integral Equations*, CRC Press, 1948.

Siebert, W. M., *Circuits, Signals, and Systems*, MIT Press, 1986.

Stein, E., and Shakarchi, R., *Fourier Analysis: An Introduction*, Princeton University Press, 2003.

#### Periodicals:

*Advance in Numerical Analysis - An Open Access Journal*

*Electronic Journal of Boundary Elements*

*Electronic Transactions on Numerical Analysis*

*ESAIM: Mathematics Modeling and Numerical Analysis*

*IMA Journal of Numerical Analysis*

*International Journal of Numerical Analysis and Modeling*

*International Journal for Numerical Methods in Engineering*

*Journal of Numerical Analysis, Industrial and Applied Mathematics*

*Journal of Online Mathematics and its Applications*

*SIAM Journal on Numerical Analysis*

#### Electronic and/or Audiovisual Resources:

DMOZ (Open Directory Project), "Numerical Analysis Category,"  
[http://www.dmoz.org/Science/Math/Numerical\\_Analysis/](http://www.dmoz.org/Science/Math/Numerical_Analysis/).

Matthews, J.H., "Numerical Analysis – Numerical Methods Project,"  
<http://math.fullerton.edu/mathews/numerical.html>.

Mhatre, P.N., "Numerical Methods Resources,"  
<http://www.onesmartclick.com/engineering/numerical-methods.html>.

MITOpenCourseware, "Introduction to Numerical Analysis for Engineering,"  
<http://ocw.mit.edu/OcwWeb/Mechanical-Engineering/2-993JSpring-2005/CourseHome/>.

Naiman, A., "Numerical Methods - Online Course/Slides,"  
<http://www.math.jct.ac.il/~naiman/nm/>.

Numerical Mathematics.com, "Numerical Mathematics,"  
<http://www.numericalmathematics.com>.

Numerical-methods.com, "Numerical-methods.com," <http://www.numerical-methods.com/>.

Numerical Recipes Software, "Numerical Recipes: The Art of Scientific Computing (Third Edition)," [www.nr.com](http://www.nr.com).

Stat/Math Center, Indiana University, "Numerical Computing Resources on the Internet,"  
<http://www.indiana.edu/~statmath/bysubject/numerics.html>