UCLouvain lepl1104

Numerical methods

The version you're consulting is not final. This course description may change. The final version will be published on 1st June.

30.0 h + 30.0 h

5.00 credits

Q2

Teacher(s)	. SOMEBODY ;Legat Vincent ;				
Language :	French				
Place of the course	Louvain-la-Neuve				
Main themes	 This course is intended as an introduction to techniques for carrying out numerical computation on computers. The course serves three main goals: the understanding of basic numerical techniques with the underlying mathematical notions, the hability to interpret the reliability of numerical results, the programming skills to implement simple numerical algorithms with Python. 				
Learning outcomes	 At the end of this learning unit, the student is able to : At the end of this course, students will be able to: distinguish between physical reality, mathematical model and numerical solution; understand the characteristics of the methods: precision, convergence, stability; choose a method taking into account precision and complexity requirements; implement a numerical method; critically interpret results obtained on a computer. 1 With regard to the AA reference of the program "Bachelor in Engineering Sciences, orientation civil engineer", this course contributes to the development, acquisition and evaluation of the following learning outcomes: AA 1.1, 1.2 AA 2.2, 2.3, 2.4, 2.6, 2.7 AA 3.1, 3.2, 3.3 AA 4.1, 4.4 				
Evaluation methods	In-session written exam with form, but without calculator. Continuous assessment (homeworks) accounts for 10% of the final grade. A quiz may be organized during the year. This can only have a positive influence on the final grade. It is never possible to represent this test.				
Teaching methods	Lectures in auditorium, supervised exercise and problem sessions, and unsupervised assignments. Real-life examples using numerical methods Use of Python software				
Content	 This course presents a broad overview of numerical methods, using calculus, algebra and computing science. The student must become aware of the relevant issues in selecting appropriate method and software and using them wisely, in terms of computational cost, numerical accuracy, complexity and stability. To make the presentation concrete and appealing, the programming environment PYTHON is adopted as a faithful companion. Topics include: Error analysis: modelling error, truncation error, convergence and approximation order, floating point number representation (IEEE754). Approximation and interpolation: Lagrange polynomials, spline functions, NURBS, orthogonal polynomials, error estimators. Numerical integration and differentiation: backward and centered finite difference, midpoint, trapezoidal and Simpson formula, adaptive techniques. Ordinary Differential Equations (ODE): Taylor and Runge Kutta methods, predictor-corrector methods, stability on unbounded intervals and perturbation analysis. Linear equations: factorization methods and iterative techniques, complexity, computation of eigenvalues. Nonlinear equations: bisection and Newton methods, optimisation applications. 				

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	• Partial Differential Equations (PDE): boundary value problems (Laplace, heat equation, waves equation), approximation by finite differences.					
Inline resources	https://perso.uclouvain.be/vincent.legat/zouLab/epl1104.php					
Faculty or entity in charge	BTCI					

Programmes containing this learning unit (UE)						
Program title	Acronym	Credits	Prerequisite	Learning outcomes		
Bachelor in Engineering	FSA1BA	5		٩		
Bachelor in Engineering : Architecture	ARCH1BA	5		٩		
Approfondissement en statistique et sciences des données	APPSTAT	5		٩		