

ENGR 326 Topics

Numerical Integration

- Newton-Cotes Integration

- Romberg Integration

- Gaussian Quadrature

Analytical Solution of Ordinary Differential Equations

- Basic Definitions

 - Ordinary vs. Partial Differential

 - Linear vs. Nonlinear

 - Order of Equation

- Explicit and Implicit Solutions

- Initial Value Problems

- Existence and Uniqueness of Solutions

- Separable Differential Equations

- Exact Differential Equations

- Transformation to Separable Form

 - Homogeneous Differential Equations

 - Equations of the Form $y' = G(ax + by)$

- Transformation to Exact Form

 - Linear First Order Differential Equations

 - Bernoulli Differential Equations

 - Special Integrating Factors

- Higher Order Initial Value Problems

Numerical Solution of Ordinary Differential Equations

- Initial Value Problems

 - Euler's Method

 - Runge-Kutta style methods

 - Adaptive Stepsize Control

 - Multipoint Methods

 - Stiff ODEs

- Two Point Boundary Value Problems

 - Shooting Method

 - Finite Difference Method

Partial Differential Equations

- Basic Definitions

 - Types of Partial Differential Equations

 - Types of Boundary Conditions

 - Solution Methodologies

- Elliptic Partial Differential Equations

 - Laplace and Poisson Equations

 - Implicit vs. Explicit Formulation

 - Incorporating Dirichlet and Neumann Boundary Conditions

 - Direct vs. Iterative Solution Schemes

 - Liebmann's Method

 - Successive Over-Relation Method

- Parabolic Partial Differential Equations

 - Implicit vs. Explicit Formulation

 - Incorporating Dirichlet and Neumann Boundary Conditions

 - Direct vs. Iterative Solution Schemes

Crank Nicolson Method
Alternating Direction Implicit Method
Tri-Diagonal Linear Equation Solution Algorithms (Thomas Algorithm)
Nonlinear Parabolic PDEs
Databases in Engineering Practice