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NPTEL Video Course - Mathematics - NOC: Numerical Methods Subject Co-ordinator - Prof. Sanjeev Kumar, Prof. Ameeya Kumar Nayak Co-ordinating Institute - IIT - Roorkee Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable Lecture 1 - Introduction to error analysis and linear systems Lecture 2 - Gaussian elimination with Partial pivoting Lecture 3 - LU decomposition Lecture 4 - Jacobi and Gauss Seidel methods Lecture 5 - Iterative methods-II Lecture 6 - Introduction to Non-linear equations and Bisection method Lecture 7 - Regula Falsi and Secant methods Lecture 8 - Newton-Raphson method Lecture 9 - Fixed point iteration method Lecture 10 - System of Nonlinear equations Lecture 11 - Introduction to Eigenvalues and Eigenvectors Lecture 12 - Similarity Transformations and Gershgorin Theorem Lecture 13 - Jacobi's Method for Computing Eigenvalues Lecture 14 - Power Method Lecture 15 - Inverse Power Method Lecture 16 - Interpolation - Part I (Introduction to Interpolation) Lecture 17 - Interpolation - Part II (Some basic operators and their properties) Lecture 18 - Interpolation - Part III (Newtonâ s Forward/ Backward difference and derivation of general error Lecture 19 - Interpolation - Part IV (Error in approximating a function by a polynomial using Newtonâ s Forw Lecture 20 - Interpolation - Part V (Solving problems using Newton's Forward and Backward difference formula) Lecture 21 - Interpolation - Part VI (Central difference formula) Lecture 22 - Interpolation - Part VII (Lagrange interpolation formula with examples) Lecture 23 - Interpolation - Part VIII (Divided difference interpolation with examples) Lecture 24 - Interpolation - Part IX (Hermite's interpolation with examples) Lecture 25 - Numerical differentiation - Part I (Introduction to numerical differentiation by interpolation f Lecture 26 - Numerical differentiation - Part II (Numerical differentiation based on Lagrangeâ s interpolation Lecture 27 - Numerical differentiation - Part III (Numerical differentiation based on Divided difference form Lecture 28 - Numerical differentiation - Part IV (Maxima and minima of a tabulated function and differentiation Lecture 29 - Numerical differentiation - Part V (Differentiation based on finite difference operators)

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Lecture 30 - Numerical differentiation - Part VI (Method of undetermined coefficients and Derivatives with ur Lecture 31 - Numerical Integration - Part I (Methodology of Numerical Integration and Rectangular rule) Lecture 32 - Numerical Integration - Part II (Quadrature formula and Trapezoidal rule with associated errors) Lecture 33 - Numerical Integration - Part III (Simpsons 1/3rd rule with associated errors) Lecture 34 - Numerical Integration - Part IV (Composite Simpsons 1/3rd rule and Simpsons 3/8th rule with exam Lecture 35 - Numerical Integration - Part V (Gauss Legendre 2-point and 3-point formula with examples) Lecture 36 - Introduction to Ordinary Differential equations Lecture 37 - Numerical methods for ODE-1 Lecture 38 - Numerical Methods - II Lecture 39 - R-K Methods for solving ODEs Lecture 40 - Multi-step Method for solving ODEs