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Numerical analysis is the study of algorithms that use numerical approximation (as opposed to symbolic manipulations) for the problems of mathematical

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analysis (as
distinguished from
discrete mathematics
) . Numerical analysis
naturally finds
application in all
fields of engineering
and the physical
sciences, but in the
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also involves
characterizing the
convergence,
accuracy, stability,

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This lecture discusses different numerical methods to solve ordinary differential equations, such as forward Euler, backward Euler, and

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central difference methods. Below are simple examples on how to implement these methods in Python, based on formulas given in the lecture notes (see lecture 7 on Numerical Differentiation above).

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lifecycle including
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(Eastman et al.,
2011;

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Mainly based on the
Julia programming
language, but some
examples will
demonstrate other
languages such as
MATLAB, Python, C,
and Mathematica.
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```
69 1 % This Matlab  
script solves the one-  
dimensional And  
convection 2 %  
equation using a  
finite difference  
algorithm. The 3 %  
discretization uses  
central differences in  
space and forward 4  
% Euler in time. 5 6  
clear all; 7 close all;  
8 9 % Number of  
points 10 Nx = 50;
```

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```
11 x =  
linspace(0,1,Nx+1);  
12 dx = 1/Nx; 13 14  
% velocity 15 u = 1;  
16 17 % Set final  
time 18 tfinal = 10.0;  
19 20 % Set timestep
```

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where x_i is the
locations of the
integration points
and w_i is the
corresponding
weight factors. The

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integration points

are often called

Gauss points, even

though this

nomenclature,

strictly speaking, is

correct only for

integration points

defined by the

Gaussian quadrature

method. In COMSOL

Multiphysics, true

Gaussian quadrature

is used for

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