

Course Syllabus

Course Code	Course Title	ECTS Credits
MATH-343	Numerical Methods for Data Science	6
Prerequisites	Department	Semester
MATH-195, MATH-280 and COMP-240	Computer Science	Spring
Type of Course	Field	Language of Instruction
Elective	Mathematics	English
Level of Course	Lecturer(s)	Year of Study
1 st Cycle	Nectarios Papanicolaou	2 nd , 3 rd
Mode of Delivery	Work Placement	Corequisites
Face-to-face	N/A	None

Course Objectives:

The main objectives of the course are to:

- Introduce students to the concepts of computational error, floating point arithmetic and asymptotic order.
- Cover in depth the theory and applications of numerical methods for solving nonlinear algebraic equations.
- Discuss direct methods for the solution of systems of linear equations in detail.
- Develop polynomial interpolation and cover data fitting via the least squares method.
- Introduce fundamental numerical differentiation techniques.
- Introduce students to Numerical Quadrature.
- Discuss the practical implementation of numerical algorithms using the Python programming language.

Learning Outcomes:

After completion of the course students are expected to be able to:

- 1. Use error and asymptotic order of convergence to assess numerical methods.
- 2. Implement approximate methods for finding the solution of nonlinear algebraic equations.
- 3. Apply direct methods to solve linear systems of algebraic equations.
- 4. Use polynomial interpolation and least squares to approximate functions and fit data.
- 5. Utilize finite differences to approximate derivatives of functions.



- 6. Apply fundamental numerical integration methods.
- 7. Design numerical algorithms and implement them using the Python programming language.

Course Contents:

- 1. Review of Calculus and Introductory Concepts
 - a. Taylor's Theorem, the Mean Value and Extreme Value Theorems
 - b. Error and Asymptotic Order
 - c. Elementary Computer Arithmetic
- 2. Root Finding
 - a. The Bisection Method
 - b. Newton's Method
 - c. The Secant Method
 - d. Fixed Point Iterations
- 3. Numerical Solution of Linear Systems
 - a. Review of Linear Algebra
 - b. Gaussian Elimination and Pivoting
 - c. Operation Counts
 - d. LU Decomposition.
- 4. Approximation and Interpolation
 - a. Lagrange Interpolation
 - b. Least Squares Approximation
- 5. Numerical Differentiation
 - a. Finite Difference Approximations to Derivatives
 - b. Truncation Error
- 6. Numerical Integration
 - a. Review of the Riemann Integral
 - b. The Trapezoidal Rule
 - c. Simpson's Rule
 - d. The Midpoint Rule

Learning Activities and Teaching Methods:

Lectures, Assignments, Online Material.

Assessment Methods:

Theoretical and Programming Assignments, Midterm Exam, Final Exam.



Required Textbooks / Readings:

Title	Author(s)	Publisher	Year	ISBN
An Introduction to Numerical Methods and Analysis	J. F. Epperson	Wiley	2013	9781118367599
(2 nd Edition, also available as e- textbook)				
Numerical Python (E-book available via UNic library)	R. Johansson	Apress Berkeley	2015	9781484205532

Recommended Textbooks / Readings:

Title	Author(s)	Publisher	Year	ISBN
Applied Numerical Methods with Python for Engineers and Scientists	S. Chapra and D. Clough	McGraw- Hill	2022	9781266651496
Numerical Mathematics and Computing (7 th Edition)	W. Cheney and D. Kincaid	Cengage Learning	2012	9781133103714