

Instructor:

Dr. Robert E. Tuzun
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Office hours:

Wed 1:00 – 3:00 PM

Thurs 1:00 – 3:00 PM

and by appointment

My Web page: <http://www.cps.brockport.edu/~tuzun>

Course Web page: <http://www.cps.brockport.edu/~tuzun/courses/cps405/cps405.html>

Course materials

Richard L. Burden and J. Douglas Faires, *Numerical Analysis, 8th ed.*

Supplemental handouts, including material from the Web and other sources.

Auxiliary texts:

Michael T. Heath, *Scientific Computing: An Introductory Survey.*

Course description

A continuation of CPS404/504. Special emphasis is placed on testing/verification of software. This course is organized into 5 two- to three-week modules:

- (1) Iterative methods in numerical linear algebra—Methods for approximate solutions of systems of linear equations, and for computation of eigenvalues/eigenvectors. Issues related to convergence are extensively discussed. Methods applicable to special matrix types (symmetric, banded, and so on) are considered.
- (2) Least squares problems—Linear least squares methods, and some non-linear least squares methods. Fundamentals, constrained least squares problems, and sensitivity are thoroughly discussed.
- (3) Fast Fourier transform (FFT)—Time and frequency domains, applications, different types of Fourier transforms (for continuous, periodic, and discrete functions), the fast Fourier transform, limitations and caveats. Only one-dimensional problems are considered here.
- (4) Special functions and their computation—General theory of orthogonal functions, and properties of and methods for computation of several special function types (Bessel, Legendre, Chebyshev).
- (5) Numerical solution of ordinary differential equations—Trial solution for different types of differential equations, applications, specification of boundary value and initial value problems, forward Euler and other simple methods for numerical solution of initial value problems.

Homework

Homework assignments will be given approximately once every week, including one assignment due during finals week. These will include

- *Paper and pencil problems.*
- *Programming*—modification of code provided to you, or writing some simpler codes from scratch. Concepts to be developed include generality, robustness, accuracy, and efficiency, as well as bookkeeping issues.

Program in Fortran 90 (strongly preferable) or in C/C++, whichever is comfortable. I will post Fortran 90 sources for all code I hand out.

Homeworks will consist of short written presentations that you hand in, as well as any accompanying files on your computer account. Projects will require longer presentations and more elaborate calculations; specific guidelines will be handed out with each project. Please follow the following guidelines.

- For any question that calls for interpretation of numerical results, please provide succinct written presentation. It is not enough to just provide numerical results; you must demonstrate that you understand the results.
- You may sometimes want to show raw data or diagnostic output in order to make some point. In your written presentations, please show snippets as short as possible, since the full output may consist of thousands of lines.
- On each graph you generate, be sure to include axis labels with units, as well as a title.
- Maintain a separate directory for this course. Organize your directory space so that each homework assignment or project has its own directory. You may sometimes find it advantageous to make subdirectories.
- In order for me to be able to provide the best feedback possible, I will want to be able to follow and to reproduce your work (including all numerical results). Please be sure to save all the source code, shell scripts, etc., required to generate your data, as well as output files. If you have a large number of files, please provide a table of input and output files (with their most relevant run parameters) and names of source codes, shell scripts, and any other relevant files.
- Please adhere to coding style guidelines shown later in this syllabus.

Computing environment

If you don't have one already, you will be given an account on tesla.cps.brockport.edu, one of our department's clusters. This is a Linux machine. If you are not already proficient in the basics of working in a Linux or Unix environment, you should become so immediately.

Projects

Instead of tests, there will be one (for CPS405) or two (for CPS505) approximately three-week projects. The purpose of these projects will be to explore in greater detail than a homework assignment a problem related to the class material. Fully detailed handouts will be provided later.

The Web

The course Web page will be updated frequently. In addition to being passed out in the classroom, assignments and handouts will be posted on the course Web page. Answer keys, class announcements, and so on will also be posted. No grades will be accessible from the Web.

Grading

Projects: 20% (CPS405) or 40% (CPS505), weighted equally.
Homework: 80% (CPS405) or 60% (CPS505), weighted equally.
There will be no tests or final exam.

Late homework/projects will penalized 25% per day.

Writing/presentation skills and coding style and readability will count toward the grades. Your coding style does not have to be the same as mine; however, your code does need to be readable and to have a consistent style.

I am a great believer in partial credit. I can't give credit for a one-line wrong answer, but if you show your work, you will receive partial credit for what you did correctly. (You will also receive higher quality, more targeted feedback).

Final grades will be assigned according to the following cutoffs. The cutoffs may be lowered under some circumstances, but they will never be raised.

Grade	Average, %	Grade	Average, %	Grade	Average, %
A	93.0 & above	B-	80.0-82.9	D+*	67.0-69.9
A-	90.0-92.9	C+	77.0-79.9	D*	63.0-66.9
B+	87.0-89.9	C	73.0-76.9	D-*	60.0-62.9
B	83.0-86.9	C-*	70.0-72.9	E	Below 60.0

*These grades are not allowed for graduate level courses.

Coding style guidelines

In order to make it as easy as possible to understand and grade your work, I am gradually introducing a set of coding guidelines to be used in all of my upper level courses. At a minimum, please adhere to the following guidelines:

1. Begin your program with a comment block that includes your name, the homework problem or project number, and any other relevant identifying information, as well as any other comments you wish to include.
2. Separate your code into paragraphs interspersed with comment blocks. Paragraphs and/or comment blocks should be separated from one another by one empty line.
3. Indent in a way that enhances readability:
 - a. Indent each for, do, while, or do-while statement block by some number of spaces (at least two).
 - b. Indent each if block by some number of spaces (at least two).
 - c. Do not use TAB characters to indent.
 - d. In C/C++ programs, it does not matter to me whether braces off-setting statement blocks are on their own separate lines or not. However you choose, be consistent throughout the program.
4. In Fortran programs, use implicit none in all main programs, functions, and subroutines. Never rely on the Fortran naming convention.
5. Name variables, and other identifiers such as function names, in a manner that makes it as easy as possible to determine their scope and purpose. Here is a sampling of common practices, meant to inspire you to develop your own style:
 - a. Local loop variables are named i, j, k, ...
 - b. Variables appearing within only a small section of code begin with lower case letters (iStart, iEnd).
 - c. Variables that are larger in scope, or other identifiers such as subroutine names, consist of short capitalized words strung together (e.g., SumX for sum of X, SumXX for sum of squares of X, NumIterMax for maximum number of iterations). An alternative is to use lower case and to separate words with underscores (e.g., sum_x, sum_xx).
 - d. Parameters (in Fortran) or defined constants (in C/C++) have all upper case letters, with words separated by underscores (e.g., MAX_SIZE).
 - e. Variable names are no longer than 15 characters.

An excellent book on all aspects of software construction is Mike McConnell's *Code Complete* (Microsoft Press). Although the book is aimed at business programmers, it is full of advice useful to all programmers.

General policies

Course policies are in accordance with “*SUNY Brockport 2008-2009: Your Right to Know & Academic Policies Handbook*”.

Students are expected to attend all classes. Absences will be excused for (a) documented illness, (b) official representation of the college, (c) death of a close relative, (d) religious holidays, and (e) other circumstances beyond the control of the student. The student is responsible for obtaining class notes and handouts for classes missed. Missing classes does not absolve the student of responsibility for any course work. In accordance with suggested College policy, any student whose unexcused absences exceed 15% of classes may receive a lowered grade or failure at the instructor’s discretion.

No incompletes or withdrawals will be given for this course except in cases of illness, personal tragedy, or extraordinary circumstances beyond the student’s control, and then only if documented to the instructor’s satisfaction.

While you are encouraged to work together, any assignments handed in must be your own work. Submitting material as your own work that is not entirely your authorship or knowingly providing an answer to another person constitutes cheating. If I am convinced beyond a reasonable doubt that cheating has occurred, the person(s) submitting the illicitly obtained answer, and any person(s) knowingly providing the same, will receive a grade of zero for that assignment. Further disciplinary procedures may also be considered.

SUNY Brockport is committed to maintaining a workplace and learning environment free of sexual harassment and intimidation. Sexual harassment is unacceptable behavior, unlawful, and intolerable.

I do not have the authority to cancel classes, no matter how severe the weather. Only the President of the College makes that decision. On days of severe weather, please listen to WBSU (89.9 FM) or WHAM (1180 AM) for class cancellations. You may also call 395-COLD. If I have any information, I will do my best to send email or post a message on my Web page.

Disability statement

Students with documented disabilities may be entitled to specific accommodations. SUNY Brockport's Office for Students with Disabilities makes this determination. Please contact the Office for Students with Disabilities at 395-5409 or osdoffic@brockport.edu to inquire about obtaining an official letter to the course instructor detailing approved accommodations. The student is responsible for providing the course instructor with the official letter. Faculty and staff work as a team with the Office for Students with Disabilities to meet the needs of students with disabilities.

Disclaimer

Announcements given in class or on the Web are considered official addenda to course policies. All policies described are subject to change as the situation warrants. Should changes be necessary, all students will be notified in a timely fashion.