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Numerical analysis is also concerned with computing (in an approximate way) the solution of differential equations, both ordinary differential equations and partial differential equations. Partial differential equations are solved by first discretizing the equation, bringing it into a finite-dimensional subspace.

**Numerical analysis - Wikipedia**

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The first part focuses on many aspects of numerical mathematics (sources of errors, solution of linear and nonlinear systems, least-squares problems, interpolation and quadrature) but does not include the numerical solution of differential equations (ODEs and PDEs), which is the main topic of part II in the spring semester.

**Georg Stadler's Homepage - Department of Mathematics**

Prerequisites: Graduate-level proficiency in linear algebra, undergraduate-level proficiency in numerical methods and PDEs. Description: The numerical solution of elliptic PDEs is a key topic in applied and computational mathematics, having applications in classic fields such as electromagnetics and fluid dynamics. Furthermore, elliptic solves are often the most time-consuming piece of ...

**Course Descriptions - Department of Mathematics**

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