

# Schedule PHYS476/576 “Computational Physics”, Spring 2019

Instructor: Dr. Boris Kiefer

Time permitting, I provide a one-lecture overview to data mining and machine learning at the end of the semester.

DATE	TOPICS	READING ASSIGNMENT	Other
R 01/17	<b>Introduction</b> to scientific programming/documentation, scientific visualization (gnuplot), and uses of programming techniques in data recovery.	Ch. 1; 3.5	
T 01/22	Machine numbers and round-off errors. How to compute $\exp(-x)$ ?	Ch. 2	
R 01/24	<b>Interpolation:</b> Lagrange polynomial. Richardson-deferred –extrapolation.	Ch. 3	Pre-reqs due
T 01/29	<b>Numerical Differentiation:</b> Finite differences, error estimation, ODE. <b>Linear algebra:</b> Gauss/Gauss-Jordan elimination.	Ch. 3	
R 01/31	<b>Linear algebra:</b> LU; SVD; Banded Matrices.	Ch. 6	
T 02/05	<b>Linear algebra:</b> 2 <sup>nd</sup> order ODE primer. Iterative Methods, Jacobi, Gauss-Seidel, SOR.	Ch. 6	
R 02/07	<b>Roots:</b> Secant, bisection, bracketing, Dekker, Brent.	Ch. 4	HW01 due
T 02/12	<b>Roots:</b> Newton-Raphson; $N > 1$ dimensions.	Ch. 4	
R 02/14	<b>Integration:</b> Trapezoidal, Simpson, open-formulas, error estimation.	Ch. 5	
T 02/19	<b>Integration:</b> Quadrature, $N > 1$ dimensions.	Ch. 5	
R 02/21	<b>Workflow design:</b> accelerating throughput and scientific discovery.		
T 02/26	<b>Research Computing:</b> From microscope to manuscript, benefits of research computing (Dr. Jhamba, UNM).		
R 02/28	<b>Eigensystems:</b> (Inverse) Power method; orthogonal subspaces.	Ch. 7	HW02 due
T 03/05	<b>Eigensystems:</b> Jacobi method; tridiagonal matrices; QM HOSC; QM Infinite well.	Ch. 7	
R 03/07	<b>Eigensystems:</b> QR/QL method.	Ch. 7	
T 03/12	<b>Ordinary differential equations:</b> Euler method. Velocity-Verlet. Leapfrog algorithm. Checking results: Conservation of energy.	Ch. 8	
R 03/14	<b>Ordinary differential equations:</b> Runge-Kutta method. Time step control. Classical dynamical systems.	Ch. 8	<b>TAKE HOME MIDTERM</b>
T 03/19	<b>Two point boundary value problems:</b>	Ch. 9	

	"Shooting method".		
R 03/21	<b>Two point boundary value problems:</b> Examples.	Ch. 9	HW03 due. <b>TAKE HOME EXAM DUE</b>
T 03/26	Spring Break – no class		
R 03/28	Spring Break – no class		
T 04/02	<b>Partial differential equations:</b> Elliptical: 1-D Diffusion equation; FTCS; BTCS; Crank-Nicholson.	Ch. 10	
R 04/04	<b>Partial differential equations:</b> Parabolic; 1-D Heat equation; Time-dependent Schroedinger equation.	Ch. 10	
T 04/09	<b>Monte Carlo:</b> Random number generators. Radioactive decay.	Ch. 11	
R 04/11	<b>Monte Carlo:</b> Integration; error estimates.	Ch. 11 + 12	HW04 due
T 04/16	<b>Monte Carlo:</b> Fundamental Theorem of sampling; direct sampling; rejection.	Ch. 12 + 13	
R 04/18	<b>Monte Carlo:</b> Maxwell's equations and 3D printing of ferromagnets.		
T 04/23	<b>Min/Max extrema of function.</b> Brent's algorithm. Steepest descent; Conjugate gradient. Variable metric.		
R 04/25	<b>Global minimization: Simulated Annealing.</b> <b>Fast Fourier Transform:</b>		
T 04/30	<b>Sampling theorem: Nyquist frequency; sampling theorem.</b> <b>Fourier interpolation.</b>		HW05 due
R 05/02	<b>Course summary.</b>		
R 05/09	<b>10:30 – 12:30; Final exam; cumulative, covering all lecture material and homeworks; GN 218A Gardiner Hall.</b>		
T 05/14	<b>Final Grades are due</b>		