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In the previous session the computer used numerical methods to draw the integral curves. We will start with Euler's method. This is the simplest numerical method, akin to approximating integrals using rectangles, but it contains the basic idea common to all the numerical methods we will look at.

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A first course in Numerical Methods (SIAM, 2011). With any questions or comments please contact one of us, ascher at cs dot ubc dot ca or greif at cs dot ubc dot ca. This material is still, yes, still under development. We will be happy to hear from you regarding your teaching and learning experience, suggestions for improvements, corrections ...

Supplementary material for the book by Uri Ascher and Chen ...

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General Literature on Numerical Methods Ciarlet, P.G., Lions, J.L., Eds. (1990, 1991): Handbook of Numerical Analysis. Vol. I: Finite Difference Methods (Part 1 ...

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