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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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Numerical Mathematics and Computing. Overview of Content and Purpose: solving equations and systems of equations, interpolation, numerical. differentiation and integration, numerical solutions to ordinary differential equations, numerical calculations. of eigenvalues and eigenvectors, analysis of algorithms and errors, computational efficiency.

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~~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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