

Kapitel 1

Fehler in numerischen Rechnungen

Analyse numerischer Rechnungen:

- Welche möglichen Fehler?
- Einfluss auf Endergebnis?
- Nicht alles in der Comp.Phys./Numerical Analysis dreht sich um Fehler
- aber beim Programmieren schon, Bugs, etc...

1.1 Beispiele

- Ariane 5
Explosion Juni, 1996 aufgrund Softwarefehlers,
64 bit Floating Point $\Rightarrow$ 16 bit Integer $\Rightarrow$ Zahl größer als 32,767
- Patriot Missile Failure
Golfkrieg, Februar 1991, Zeitberechnung in 24 bit Register,
.34 sec falsch $\Rightarrow$ 1 km daneben $\Rightarrow$ 28 Tote, $\Rightarrow$ 100 Verletzte
- Mars Lander Mariner 1
Fortran Loop: DO 5 K=1.3 anstatt DO 5 K=1,3
Der Rechner initialisiert Variable namens DO5K mit 1.3
Problem: Blanks, keine Deklaration notwendig, kein end do
- ROSAT
Röntgen Satellit (MPE Garching) 1997,
Rundungsfehler "unfortunate combination" $\Rightarrow$ Pointing ungenau

1.2 Arten der Fehler

Unterscheide 3 Arten von Fehlern:

- i) Fehler in Anfangsdaten, *initial data error*
idealisierte Annahmen (Vereinfachungen)
ungenauere Messdaten
Kopierfehler (von Zahlen)
genäherte Darstellung von Konstanten (wie π oder e)

Fehler In Numerischen Prozessen

Joel H. Ferziger, Milovan Peric



Fehler In Numerischen Prozessen:

Fehler in numerischen Prozessen S. G. Michlin, 1985-12-31 Keine ausführliche Beschreibung für Fehler in numerischen Prozessen verfügbar Fehler in numerischen Prozessen Solomon Grigor'evich Mikhlin, 1985 **Finite Difference**

Methods on Irregular Networks Bernd Heinrich, 1987-12-31 No detailed description available for Finite Difference Methods on Irregular Networks *Nonlinear Functional Analysis and its Applications* E. Zeidler, 2013-11-21 This is the second of a five volume exposition of the main principles of nonlinear functional analysis and its applications to the natural sciences economics and numerical analysis The presentation is self contained and accessible to the nonspecialist Part II concerns the theory of monotone operators It is divided into two subvolumes II A and II B which form a unit The present Part II A is devoted to linear monotone operators It serves as an elementary introduction to the modern functional analytic treatment of variational problems integral equations and partial differential equations of elliptic parabolic and hyperbolic type This book also represents an introduction to numerical functional analysis with applications to the Ritz method along with the method of finite elements the Galerkin methods and the difference method Many exercises complement the text The theory of monotone operators is closely related to Hilbert's rigorous justification of the Dirichlet principle and to the 19th and 20th problems of Hilbert which he formulated in his famous Paris lecture in 1900 and which strongly influenced the development of analysis in the twentieth century **Einführung in die numerische Berechnung von Finanzderivaten**

Rüdiger Seydel, 2016-08-23 Das Lehrbuch erklärt numerische Methoden der Finanzmathematik exemplarisch anhand der Berechnung von Optionspreisen Nach einer Einführung in die Modellierung wird die numerische Simulation der Stochastik dargestellt mit Zufallszahlen und Monte Carlo Verfahren Es folgt die Numerik zu Black Scholes Gleichungen mit Differenzenverfahren und Finite Element Verfahren Die vorgestellten Algorithmen lassen sich unmittelbar implementieren Übungsaufgaben instruktive Abbildungen sowie themenbezogene Anhänge und ergänzendes Material auf der Webseite des Autors runden das Buch ab Die zweite Auflage ist stark bearbeitet und erheblich umfangreicher Verwerfungsmethoden und Monte Carlo Methoden für Optionen amerikanischen Typs ergänzen die stochastischen Methoden und ein neues Kapitel befasst sich mit der Bewertung von Optionen auf zwei Assets mit Strafterm Methoden und höherdimensionalen Büumen

Modellierung dynamischer Prozesse in der Hydrologie Ekkehard Holzbecher, 2013-11-21 Das Buch bietet in einem ersten Hauptteil eine Einführung in Strömungsvorgänge in der gesättigten und ungesättigten Zone und deren analytische Beschreibung Im Anschluss wird erläutert wie man unterirdische Strömungen auf dem Computer numerisch modellieren kann In einem zweiten Hauptteil werden Prozesse der Stoff und Wärmeausbreitung behandelt Dabei erfolgt eine analytische Beschreibung von Transport Sorptionen Abbau und Produktionsvorgängen sowie die darauf aufbauende Umsetzung in numerische Rechnersimulationen Die Modellierung von Strömung und Ausbreitung wird an Beispielen erläutert Handbücher für die Programme zur Erstellung von 3D Strömungs bzw 2D Ausbreitungsmodellen finden sich im Anhang Die beiliegende CD

ROM enth lt Software mit der selbst ndig Modelle erstellt werden k nnen **Introduction to Boundary Elements** Friedel Hartmann,2012-12-06 to Boundary Elements Theory and Applications With 194 Figures Springer Verlag Berlin Heidelberg New York London Paris Tokyo Hong Kong Dr Ing Friedel Hartmann University of Dortmund Department of Civil Engineering 4600 Dortmund 50 FRG ISBN 13 978 3 642 48875 7 e ISBN 13 978 3 642 48873 3 001 10 1007 978 3 642 48873 3 Library of Congress Cataloging in Publication Data Hartmann F Friedel Introduction to boundary elements theory and applications Friedel Hartmann ISBN 13 978 3 642 48875 7 1 Boundary value problems I Title TA347 B69H371989 515 3 5 dc19 89 4160 This work is subject to copyright All rights are reserved whether the whole or part of the material is concerned specifically the rights of translation reprinting re use of illustrations recitation broadcasting reproduction on microfilms or in other ways and storage in data banks Duplication of this publication or parts thereof is only permitted under the provision of the German Copyright Law of September 9 1965 in its version of June 24 1985 and a copyright fee must always be paid Violations fall under the prosecution act of the German Copyright Law Springer Verlag Berlin Heidelberg 1989 Softcover reprint of the hardcover 1 st edition 1989 The use of registered names trademarks etc in this publication does not imply even in the absence of a specific statement that such names are exempt from the relevant protective laws and regulations and therefore free for general use Vorlesungen über Numerische Mathematik H. Rutishauser,2013-10-05 Vorlesungen über numerische Mathematik MAESS,2013-12-11 *Error Analysis in Numerical Processes* Solomon Grigor'evich Mikhlin,1991-09-27 Very Good No Highlights or Markup all pages are intact Vorlesungen über numerische Mathematik, II G. Maeß,2022-01-19 Keine ausf hrliche Beschreibung f r Vorlesungen ber numerische Mathematik II verf gbar

Numerische Probleme und ihre Lösung mit Taschenrechnern Jon M. Smith,2013-07-29 Dieses Buch ist f r alle geschrieben die einen modernen elektronischen Taschen oder Tischrechner besitzen besonders f r Studenten Ingenieure Statistiker Physiker Chemiker Systemanalytiker und Lehrer Bei Verwendung der richtigen numerischen Methode wird der elektronische Taschen rechner zu einem wesentlichen Rechenhilfsmittel Es werden mikronumerische Metho den diskutiert die dem Leser helfen den Taschenrechner optimal zu nutzen Die meisten der aufgef hrten Methoden lassen sich auf jedem Taschenrechner ausf hren Sind spezielle nur f r bestimmte Rechnertypen geeignet wird dies falls notwendig be Methoden sonders hervorgehoben Tastendruckfolgen werden sowohl f r Rechner mit algebraischer als auch f r solche mit umgekehrter polnischer Notation dargestellt Es werden die Tasten felder und Rechenm glichkeiten praktisch aller Rechner ber cksichtigt um sicherzustel len da die dargestellten numerischen Methoden bei allgemeinen Rechnungen mit dem Taschenrechner universell anwendbar sind Jeder Teil des Buches behandelt zusammenh ngend und sorgf ltig die Methoden und tabellierten Formeln f r den Taschenrechner Der Leser soll mit vielen numerischen Techniken numerischen Approximationen Tabellen n tzlichen graphischen Darstellun gen und Flu diagrammen bekanntgernacht werden um schnelle und genaue Rechnungen auf dem Taschenrechner durchf hren zu k nnen Ebenso werden numerische Methoden f r bestimmte Arten der

Datenverarbeitung wie zum Beispiel die harmonische und statistische Analyse besprochen und so dargestellt da sie für Ingenieure Wissenschaftler und Programmierer unmittelbar anwendbar sind Numerische Optimierung multivariater mehrstufiger Prozesse am Beispiel der Hartbearbeitung von Industriekeramik Can Abay,2000 **Einführung in die Numerische Mathematik** Thomas Richter,Thomas Wick,2017-11-23 Dieses Lehrbuch behandelt zeitgem anwendungsorientiert und ausführlich die theoretischen Grundlagen der Numerik Dabei sind zusätzlich zu den gängigen Inhalten zahlreiche angewandte Beispiele und Praxis Exkurse eingebunden um das Verständnis nachhaltig zu fördern Auf die sich wiederholenden zentralen Kernkonzepte der Numerik z.B. Stabilität Effizienz Robustheit Genauigkeit wird explizit eingegangen und diese Begriffe werden klar gegeneinander abgegrenzt Außerdem werden Numerische Verfahren der Linearen Algebra und der Analysis getrennt dargestellt was den Studierenden den Zugang zur Numerik ausgehend von den beiden Grundvorlesungen des Mathematik Studiums deutlich erleichtert Das Buch ist daher sowohl für Studierende der Mathematik als auch der Physik der Informatik oder der Ingenieurwissenschaften bestens geeignet Numerische Strömungsmechanik Joel H. Ferziger,Milovan Peric,2008-05-14 Das Buch bietet einen Überblick über die numerischen Methoden zur Lösung strömungsmechanischer Probleme Die in der Praxis meistgenutzten Methoden werden detailliert beschrieben Behandelt werden auch fortgeschrittene Methoden wie die Simulation von Turbulenzen und Parallel Verarbeitung Das Buch beschreibt die Grundlagen und Prinzipien der verschiedenen Methoden Numerische Genauigkeit und Abschätzung sowie Fehlerreduktion werden detailliert mit vielen Beispielen behandelt Alle Computercodes sind über den Server ftp.springer.de des Springer Verlages erhältlich Internet **Beiträge zur Numerischen Mathematik. Band 3**,2020-01-20 Keine ausführliche Beschreibung für BEITR Z NUMER MATH BD 3 KUHNERT E BOOK verfügbar

Numerische Mathematik Markus Neher,2024-06-17 Dieses Lehrbuch bietet einen breit aufgestellten und dennoch kompakten Überblick zu den gängigen Verfahren der Numerik Durch zahlreiche Beispiele und erläuternde Bemerkungen ist es besonders anschaulich und eignet sich auch aber keinesfalls ausschließlich gut für Lehramtsstudierende Behandelt werden numerische Verfahren zur Lösung linearer und nichtlinearer Gleichungssysteme zur Eigenwertberechnung bei Matrizen zur Approximation univariater Funktionen sowie zur näherungsweise Integration bezüglich einer Vnderlichen Ein einführendes erstes Kapitel schafft insbesondere das nötige Grundverständnis für die zentralen Begriffe Kondition und Stabilität die aber erst im letzten Kapitel rigoros diskutiert werden um den Einstieg in die Numerik nicht durch aufwendige Stabilitätsanalysen zu erschweren Die einzelnen Kapitel sind gr teils unabhängig voneinander teilweise können auch einzelne Abschnitte separat gelesen werden Punktuell Lernen und Nachschlagen ist damit problemlos möglich Numerische Methoden der Wirtschaftsmathematik I Werner Dück,1970-12-31 Keine ausführliche Beschreibung für Numerische Methoden der Wirtschaftsmathematik I verfügbar **Approximation auf dem Kubischen Gitter** S.G. Michlin,2013-11-21 Die vorliegende kleine Monographie konzentriert an zwei Gebiete der Analysis an Das eine ist die Variationsdifferenzenmethode zur

herungsweise Lösung von Randwertaufgaben für Differentialgleichungen dafür ist auch der Name Methode der finiten Elemente gebräuchlich. Das andere Gebiet ist die Konstruktive Funktionentheorie. Unser Ausgangspunkt ist der Aufbau spezieller Klassen von Koordinatenfunktionen für die Variationsdifferenzenmethode durch elementare Transformationen der unabhängigen Variablen aus gewissen vorgegebenen Funktionen, die der Verfasser Ausgangsfunktionen nennt. Sind diese Koordinatenfunktionen konstruiert, entsteht die Frage nach ihren Linearkombinationen mit denen Funktionen der einen oder der anderen vorgegebenen Klasse approximiert werden können sowie die Frage nach dem Genauigkeitsgrad einer solchen Approximation in dieser oder jenen Norm. Das ist bereits ein Problem der Konstruktiven Funktionentheorie. Die Monographie besteht aus elf Kapiteln. Im ersten Kapitel wird die Idee von R. COURANT erläutert, die die Grundlage der Variationsdifferenzenmethode bildet. Ausführlich wird ein Beispiel von COURANT diskutiert und anhand des Beispiels wird der Begriff der Ausgangsfunktion eingeführt. Es wird die allgemeine Definition dieses Begriffes gegeben und ein Verfahren zur Konstruktion von Koordinatenfunktionen aufgezeigt. World Translations Index, 1992

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