

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

G. Maeß



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 **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 enthält Software mit der selbständig Modelle erstellt werden können

Vorlesungen über numerische Mathematik MAESS, 2013-12-11 **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

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Vorlesungen über numerische Mathematik, II G. Maeß, 2022-01-19 Keine ausführliche Beschreibung für Vorlesungen über numerische Mathematik II verfügbar

Error Analysis in Numerical Processes Solomon Grigor'evich Mikhlin, 1991-09-27 Very Good No Highlights or Markup all pages are intact

Numerische Optimierung multivariater mehrstufiger Prozesse am Beispiel der Hartbearbeitung von Industriekeramik Can Abay, 2000

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 Eine 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 Probleme und ihre Lösung mit Taschenrechnern Jon M. Smith, 2013-07-29 Dieses Buch ist für alle geschrieben die einen modernen elektronischen Taschen oder Tischrechner besitzen besonders für Studenten Ingenieure Statistiker Physiker Chemiker Systemanalytiker und Lehrer Bei Verwendung der richtigen numerischen Methode wird der elektronische Taschenrechner zu einem wesentlichen Rechenhilfsmittel Es werden mikronumerische Methoden diskutiert die dem Leser helfen den Taschenrechner optimal zu nutzen Die meisten der aufgeführten Methoden lassen sich auf jedem Taschenrechner ausführen Sind spezielle nur für bestimmte Rechner typen geeignet wird dies falls notwendig bei Methoden besonders hervorgehoben Tastendruckfolgen werden sowohl für Rechner mit algebraischer als auch für solche mit umgekehrter polnischer Notation dargestellt Es werden die Tastenfelder und Rechenmöglichkeiten praktisch aller Rechner berücksichtigt um sicherzustellen da die dargestellten numerischen Methoden bei allgemeinen Rechnungen mit dem Taschenrechner universell anwendbar sind Jeder Teil des Buches behandelt zusammenhängend und sorgfältig die Methoden und tabellierten Formeln für den Taschenrechner Der Leser soll mit vielen numerischen Techniken numerischen Approximationen Tabellen nützlichen graphischen Darstellungen und Flu diagrammen bekannt gemacht werden um schnelle und genaue Rechnungen auf dem

Taschenrechner durchführen zu können. Ebenso werden numerische Methoden für bestimmte Arten der Datenverarbeitung wie zum Beispiel die harmonische und statistische Analyse besprochen und so dargestellt, dass sie für Ingenieure, Wissenschaftler und Programmierer unmittelbar anwendbar sind.

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. Lösungsaufgaben, instructive 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.

Numerische Methoden der Wirtschaftsmathematik I Werner Dück, 1970-12-31
Keine ausführliche Beschreibung für Numerische Methoden der Wirtschaftsmathematik I verfügbar.

Fehlertolerierende Rechensysteme / Fault-tolerant Computing Systems Winfried Görke, Holger Sörensen, 2012-12-06
Dieses Buch enthält die Beiträge der 4. GI/ITG/GMA Fachtagung über Fehlertolerierende Rechensysteme, die im September 1989 in einer Reihe von Tagungen in München 1982, Bonn 1984 sowie Bremerhaven 1987 veranstaltet wurde. Die 31 Beiträge darunter 4 eingeladene sind teils in deutscher, überwiegend aber in englischer Sprache verfasst. Insgesamt wird durch diese Beiträge die Entwicklung der Konzeption und Implementierung fehlertoleranter Systeme in den letzten zwei Jahren, vor allem in Europa, dokumentiert. Sämtliche Beiträge berichten über neue Forschungs- oder Entwicklungsergebnisse.

Numerische Strömungsmechanik Joel H. Ferziger, Milovan Perić, 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 Parallelverarbeitung. 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.

Einführung in die Numerische Mathematik Thomas Richter, Thomas Wick, 2017-11-23
Dieses Lehrbuch behandelt zeitgemäß 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 International mathematical news ,1986 **ZAMM** ,1923 Vols 41 44 46 50 include Sonderheft Vorträge der wissenschaftlichen Jahrestagung der Gesellschaft für Angewandte Mathematik und Mechanik v 44 Vorträge der Tagung für Angewandte Mathematik und Mechanik *Numerische Mathematik* Hans-Rudolf Schwarz,Norbert Köckler,2009-05-22 Gegenstand und Ziel Numerische Mathematik befasst sich damit für mathematisch formulierte Probleme einen rechnerischen Lösungsweg zu finden H Rutishauser Da die meisten Probleme der Natur Ingenieur und Wirtschaftswissenschaften vor ihrer rechnerischen Lösung mathematisch modelliert werden entwickelt die numerische Mathematik für eine Vielzahl von Problemstellungen rechnerische Lösungswege so genannte Algorithmen siehe Definition 1.1 Sie muss sich daher neben der Mathematik auch mit der Auswahl von Hard und Software beschäftigen Damit ist die numerische Mathematik Teil des Gebietes wissenschaftliches Rechnen Scientific Computing das Elemente der Mathematik der Informatik und der Ingenieurwissenschaften umfasst immer leistungsfähigerer Rechner hat dazu geführt dass heute Probleme die Entwicklung mehr aus Luft und Raumfahrt Physik Meteorologie Biologie und vielen anderen Gebieten rechnerisch gelöst werden können deren Lösung lange als unmöglich galt Dabei gehen die Entwicklung von Algorithmen und Rechnern Hand in Hand Ziel der Ausbildung in numerischer Mathematik ist deshalb auch die Erziehung zu algorithmischem Denken d.h. zur Kreativität beim Entwurf von Rechnerlösungen für Anwendungsprobleme Vom Problem zur Lösung Folgende Schritte führen von einem Anwendungsproblem zu seiner numerischen Lösung Modellierung Ein Anwendungsproblem muss zunächst in die Form eines mathematischen Modells gegossen werden Dies geschieht meistens auf der Grundlage idealisierter Annahmen Es findet also schon die erste Annäherung statt damit eine Lösung exakt analytisch oder angenähert numerisch möglich wird Realisierung Für das mathematische Modell muss eine Lösungsmethode gefunden werden Ist diese numerisch so kann in der Regel zwischen mehreren Verfahren gewählt werden

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