

1. Terminology

- adaptive integration
- bisection method
- bracketing
- Broyden's update
- cardinal functions
- cubic spline
- discretization
- extrapolation
- finite difference
- fixed point iteration
- fixed point problem
- Gauss–Newton method
- golden ratio
- hat functions
- interpolation
- interpolant
- inverse interpolation
- Jacobian matrix
- Levenberg's method
- linear convergence
- misfit function
- Newton's method
- Newton–Cotes formula
- nonlinear least squares problem
- Nodes
- order of accuracy
- piecewise linear interpolation
- piecewise polynomial
- Quasi-Newton methods
- quadratic convergence
- quadrature
- residual
- rootfinding problem
- secant method
- simple root
- Simpson's rule
- steepest descent
- superlinear convergence
- trapezoid formula
- truncation error

- weights - Fornberg and quadrature

2. Algorithms

- Bisection
- Fixed point iteration
- Newton's method
- Secant method
- Multidimensional Newton Iteration,
 $J(x_k)\mathbf{s}_k = -\mathbf{f}(x_k)$
- Quasi-Newton Methods,
 - Finite difference
 $J(\mathbf{x}) \approx \frac{\mathbf{f}(\mathbf{x} + \delta \mathbf{e}_j) - \mathbf{f}(\mathbf{x})}{\delta}$
 - Broyden's update, $A_k \approx J(\mathbf{x}_k)$,
$$A_{k+1} = A_k + \frac{\mathbf{f}_{k+1} - \mathbf{f}_k - A_k \mathbf{s}_k}{\mathbf{s}_k^T \mathbf{s}_k} \mathbf{s}_k^T$$
- Linear interpolation
 $p(x) = y_k + \frac{y_{k+1} - y_k}{t_{k+1} - t_k}(x - t_k), x \in [t_k, t_{k+1}]$
- Hat function interpolant
 $p(x) = \sum_{k=0}^n c_k H_k(x)$.
- Forward and backward finite differences
- Centered finite differences
- Fornberg's algorithm
- Trapezoidal formula

3. Be able to

- Apply conditioning to rootfinding problems.
- Create a cobweb diagram.
- Predict convergence to fixed point.
- Apply Newton's and secant methods.
- Describe approaches to solving nonlinear systems.
- Explain the differences between square and overdetermined linear/nonlinear systems.
- Describe role of λ in Levenberg method,
 $(A_k^T A_k + \lambda I)\mathbf{s}_k = -A_k^T \mathbf{f}_k$.
- Explain role of misfit function in nonlinear data fitting.
- Interpolate small data set.
- Explain conditions leading to cubic splines.
- Compute finite difference approximations and truncation errors for derivatives.
- Find a Newton-Cotes quadrature formula.
- Relate Trapezoid to Simpson methods.