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matrix computations. MATLAB is an easy to use, very high-level language that allows the student to perform much more elaborate computational experiments than before. MATLAB is also widely used in industry. I have therefore added many examples and exercises that make use of MATLAB. This book is not, however, an

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Outline of Syllabus. The course will include material from the following. The course content is ultimately defined by the material covered in lectures. We will study numerical solution of standard problems in matrix computation such as systems of linear equations, least squares problems, eigenvalue problems, and singular value problems.

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condif.m (generates the coefficient matrix for a discretization of the 1d convection-diffusion equation) exercise_1_8_22 (routines for performing Gaussian elimination with partial pivoting): For pedagogical purposes, direct implementations of the solution routines from the book are given below

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Exercise 1.3.23 (the determinant of a triangular matrix) The fact that the determinant of a triangular matrix is equal to the product of the diagonal elements, can easily be proved by induction. Lets assume without loss of generality that our system is lower triangular (upper triangular systems are transposes of lower triangular

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Math221: Matrix Computations, Solutions to Homework #6 4 Hence uand vare linearly dependent, and thus must be multiples of qas well. Since we are only concerned with the product uv T, we choose uv = qqT for some constant Equation (2) leads to the equation