1 Introductory remarks-Lecture 1/20/09

I will try to maintain here a record of my lectures, with varying levels of detail, as a supplement to our text [CM]. This is not meant to replace or completely reproduce the lectures. Please let me know if you spot any typos or errors. I will also post pdf files of older notes when necessary and type them up here in this latex file as frequently as I can manage. (Students who want to learn latex, can volunteer to help! I will send you the latex file as a sample to help you get started.) A good supplement to our text is the book [CVL]. It contains some more detailed derivations and some analysis (one theorem per chapter) of the many of the methods we will be discussing. Some of my notes here and in class will follow [CVL]. Another text to be aware of in [TB] which we use frequently in our Math 751, Numerical Linear Algebra course offered each Fall. I will adopt the idea there of introducing the singular value decomposition almost immediately, since it sheds so much light on the properties of matrices and linear systems $Ax = b$ which will be an ongoing concern to us.

A glance at the table of contents of our text [CM] will show you that this course will probably draw from every undergraduate math course that you have taken from calculus to differential equations to linear algebra. The point of this course is to develop efficient, accurate, and reliable methods for computing numerical solutions to many of the problems you have discussed in your core mathematics course. You will need access to MATLAB and are advised to get the Student Edition of MATLAB.
### Table 1: Approximate syllabus

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<th>Week</th>
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<td>1</td>
<td>Sec. 1.7</td>
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I’ll include here some short, unpolished pieces of MATLAB code to illustrate the discussion. I’ll try to make these available on my web page eventually, but many of them are short enough that you can just type them in yourself.

Numerical methods, along with theory and experiment, are fundamental to modern applied science and engineering. For an incisive overview of the field of numerical, read Nick Trefethen’s Appendix in [TB] on *The Definition of Numerical Analysis*—read it now and at the conclusion of this course. For those of you who consider yourselves to be pure mathematicians, you might take the attitude that you don’t fully understand a topic unless you know how to compute effectively!

#### 1.1 Floating point arithmetic-Lecture 1/20/09

We will not go through Chapter 1 of the text in detail. We reviewed section 1.7 of the text and the fact that a double precision floating point number is stored as a 64 bit word with 52+1 bits used to store the mantissa. (The sign
and the exponent base 2 are stored in the remaining 12 bits. 8 bits = 1 byte, so a real floating point number is 8 bytes and 8 MB = 10^6 floating point numbers.) Since

\[ 2^{10} = 1024 \approx 10^3 \]

we have \( 2^{-52} = (2^{-10})^{5.2} \approx (10^{-3})^{5.2} \approx 10^{-16} \),

double precision gives at 16 digits accuracy, i.e., at most 16 significant digits. We call \( \epsilon_{\text{machine}} \approx 10^{-16} \) the machine epsilon or roundoff (\texttt{eps} in MATLAB; see p. 35–36 for a more precise definition). When a floating point calculation is done the answer must be, in effect, rounded to 16 digits when it is stored. A good model for a floating point operation such as addition, that suppresses the details of the particular computer is

\[ fl(x + y) = (x + y)(1 + \epsilon) \text{ for some } |\epsilon| \leq \epsilon_{\text{machine}}; \]

similarly for multiplication and other operations. Note that this replaces the unknown features of a particular computer’s adder with exact addition of the original numbers perturbed by a very small but unknown amount. This will facilitate our occasional analysis of rounding error. To see the effect of rounding error, run the mfile

\%machepstd.m
x=1;
y=1;
z=x+y;
n=0;
data=[0 1 2];
while z>x
    n+1;
y=y/2;
z=x+y;
data=[data;n y z];
end

When does this program stop?

Accumulation of rounding error in the 16th digit is very slow when adding even very many numbers, so not much loss of accuracy can be expected. However, a great deal of accuracy can be lost, if two nearly equal numbers are subtracted and many leading digits cancel. For instance, .12345-.12344=.00001
results in a loss of four significant digits, since the leading 0’s in .00001 are not significant. This is an example of catastrophic cancellation. To see the effects of this in finite precision floating point arithmetics, run the following code for approximating \( e^x \) by a truncated Taylor series

\[
e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots
\]

and compare the answer with the built-in \( \exp(x) \). For \( x = 1 \) you can get an accurate answer with a few terms. For \( x = 10, 20, \ldots \), you can eventually get good accuracy by taking enough terms. However, for \( x = -10, -20, \ldots \) the summation of the series produces worse and worse results. This is due to the fact that \( \exp(-20) \) is a very small number and we are trying to compute it by summing very large terms in the series with alternating signs. There MUST be a large amount of cancellation to produce a small number. However, we only have 16 digits available to cancel, so there is no way to get the correct value. An easy fix in this case the to note that \( \exp(-x) = 1/\exp(x) \). See also problem 1.39 in the text.

```matlab
%ExpTaytd
x=input('x value = ');
nterms=input('number of terms in series = ');
s=1;
term=1;
data=[0 s];
for k=1:nterms
    term=x*term/k;
s=s+term;
data=[data;k s];
end

Note that the code computes the terms in the series recursively.
```

\section*{1.2 Approximating derivatives numerically-Lecture 1/22/09}

We will analyze the rounding error in divided difference approximations to the derivative. This will illustrate the limitations to doing calculus on a computer and give a simple example of how one might analyze the effects of roundoff error. First, we recall the following useful ideas:
**Definition 1.** (Big Oh notation) $g(h) = O(h^k)$ if there exists $C, \epsilon > 0$ such that $|g(h)| \leq C|h|^k$ for all $|h| \leq \epsilon$.

Recall the Taylor series for $f$ at $x$,

$$f(x + h) = f(x) + f'(x)h + \frac{f''(x)}{2!}h^2 + \frac{f^{(3)}(x)}{3!}h^3 + O(h^4). \tag{1}$$

Also recall the definition of the derivative of $f$,

$$f'(x) = \lim_{h \to 0} \frac{f(x + h) - f(x)}{h}. \tag{2}$$

What happens if we try to compute $f'(x)$ numerically by letting $h \to 0$ on a computer using (2)? Let's call the one-sided difference quotient as

$$D_h f(x) := \frac{f(x + h) - f(x)}{h}.$$ 

Note that, using (1),

$$D_h f(x) = \frac{f(x + h) - f(x)}{h} = \frac{f(x) + f'(x)h + \frac{f''(x)}{2!}h^2 + O(h^3) - f(x)}{h} = f'(x) + \frac{f''(x)}{2}h + O(h^2).$$

That is, $D_h f(x)$ gives an $O(h)$ approximation to $f'(x)$. This is called first order accuracy, i.e., the error is $O(h^p)$ where $p = 1$ is the order of accuracy. This approximation could be made as accurately as we please by letting $h$ get small, if we had exact (infinite precision) arithmetic. The trouble is that for most functions $f(x)$ the computer will give the value $f(x) + C\epsilon_{\text{machine}}$ for some small constant $C$, not the exact value $f(x)$, and similarly for $f(x + h)$. Therefore the computer gives

$$D_h f(x) = f\{ \frac{f(x + h) - f(x)}{h} \} = \frac{f(x + h) - f(x) + C\epsilon_{\text{machine}}}{h} = \frac{f''(x)}{2}h + O(h^2) + \frac{C\epsilon_{\text{machine}}}{h},$$
and so the error using $D_h f(x)$ is

$$err_D(h) = |f'(x) - D_h f(x)| \approx C'h + \frac{C\epsilon_{mach}}{h}.$$ 

Note: When $h$ is small $f(x + h) \approx f(x)$, so there will be catastrophic cancellation of leading digits in $f(x + h) - f(x)$.

If we run the following code for, say, $a = 1$ and $n = 20$, we will get approximations of $d \sin(x)/dx|_{x=1} = \cos(1)$ for $h = 10^{-1}, 10^{-2}, \ldots, 10^{-n}$. A plot of the log of the error is given in Figure 1. Note that the error decreases to about $10^{-8}$ for $h = 10^{-8}$ as $h$ decreases and then starts to increase. We see that letting $h$ go to zero does not improve the accuracy. What is happening and can we improve the results?

```matlab
% derivtd
a=input('enter a =');
n=input('enter n =');
for k=1:n
    h(k)=10^(-k);
    Dh=( sin(a+h(k))-sin(a) )/h(k);
    err(k)=abs(Dh-cos(a));
end
```

Our simple model, in fact, roughly predicts the outcome of this calculation. To find the minimum of $err_D(h)$, solve

$$\frac{derr_D(h)}{dh} = C' - \frac{C\epsilon_{mach}}{h^2} = 0$$

to find the optimal $h$,

$$h_{opt} = \sqrt{(C'/C)\epsilon_{mach}} \approx \sqrt{\epsilon_{mach}} \approx 10^{-8},$$

(assuming $C'/C = O(1)$), just as we see in Figure 1. We also see that the optimal error is roughly predicted,

$$err_{opt} = err_D(h_{opt}) = C'h_{opt} + \frac{C\epsilon_{mach}}{h_{opt}} \approx h_{opt} \approx 10^{-8}.$$

To improve these results require a difference approximation of higher order which we now discuss and which will be the basis of your first assignment.
Figure 1: Error in the one-sided difference approximation to $d\sin(x)/dx|_{x=1} = \cos(1)$ using $h = 10^{-n}$, $n = 1, 2, \ldots, 20$.

We develop the centered difference by averaging one sided differences,

$$C_h f(x) := \frac{1}{2} (D_h f(x) + D_{-h} f(x))$$

$$= \frac{1}{2} \left( \frac{f(x+h) - f(x)}{h} + \frac{f(x-h) - f(x)}{-h} \right)$$

$$= \frac{f(x+h) - f(x-h)}{2h}.$$

Using the Taylor series (1), we find that

$$f(x+h) - f(x-h) = f(x) + f'(x)h + \frac{f''(x)}{2!}h^2 + \frac{f^{(3)}(x)}{3!}h^3 + O(h^4)$$

$$- f(x) + f'(x)h - \frac{f''(x)}{2!}h^2 + \frac{f^{(3)}(x)}{3!}h^3 + O(h^4)$$

$$= f(x)2h + \frac{f^{(3)}(x)}{3}h^3 + O(h^4).$$
Therefore,
\[
C_h f(x) = \frac{f(x + h) - f(x - h)}{2h} = f'(x) + \frac{f^{(3)}(x)}{3!} h^2 + O(h^3),
\]
so the truncation error error (in exact arithmetic) is
\[
f'(x) - C_h f(x) = \frac{f^{(3)}(x)}{3!} h^2 + O(h^3) = O(h^2).
\]
That is, the centered difference is second order accurate. (Systematic derivations of higher order finite difference schemes are given in texts or courses on the numerical solution of differential equations.) Similar to the error using \(D_h f(x)\), the error using \(C_h f(x)\) in floating point arithmetic can be modelled as
\[
err_C(h) = |f'(x) - C_h f(x)| \approx C'h^2 + \frac{C\epsilon_{mach}}{h}.
\]

**Homework 1** due Th 2/5.

a) Revise the code `derivtd.m` above to compute \(err_C(h)\) and find \(h_{opt}\) and \(err_C(h_{opt})\) computationally. Turn in a copy of your code and a plot like Figure 1.

b) Find \(h_{opt}\) by minimizing \(err_C(h)\) above, as we did for \(err_D(h)\) and compare your estimate to the computed value in a). Also, find \(err_C(h_{opt})\) and compare it to the value in a).

**Remark 1.** How would you find \(h_{opt}\) if you did not know the exact derivative, did not have a good model of \(err_D(h)\), and could only compute \(D_h f(x)\) for various \(h\)'s? One possible strategy might be to look at the differences between successive \(D_h f(x)\)'s: \(|D_h f(x) - D_{h(k-1)} f(x)|\) for \(k = 1, \ldots, n\) and see where they cease to improve. This is shown in Figure 2 for \(f(x) = \sin(x), x = 1\).

This is a simple example of the type of results that occur in the numerical solution of inverse problems, an active area of research the WSU Math Department. An inverse problem is roughly a problem where you can measure the “effect” and want to find the “cause”, as contrasted with the more common direct problem where you have a mathematical model of the “cause” and want to compute the outcome or “effect”. In practice, measurements always have errors or “noise”. Often for inverse problems, the high frequency components in the (small) measurement noise can be greatly amplified in the calculation of the “cause” and completely overwhelm the answer. You must filter out the amplified noise without filtering out all the useful information.
Successive differences in one-sided difference approximation to $d\sin(x)/dx|_{x=1} = \cos(1)$ using $h = 10^{-n}, n = 1, 2, \ldots, 20$.

Such a procedure is called *regularization*. (The direct often damps out errors in high frequency terms and leads to easier calculations.) A typical error for an inverse problem calculation will start to converge to 0 and then diverge as in our Figures above. This is called *semiconvergence*. The problem is to select the optimal solution with no knowledge of the actual error. You should generally have some knowledge of the noise level $\delta$ if you hope to make any progress.

**Extra credit homework 1**, due date tbd.

Reproduce Figure 2. Try the same procedure for the centered difference. Do you get a good estimate for $h_{opt}$? For floating point arithmetic the noise level $\delta = \epsilon_{mach}$. Suppose you only know $f(x)$ to accuracy $f(x)(1 + \text{rand} \ast \delta)$ where, say, $\delta = 10^{-6}$ or $10^{-3}, \ldots$ and \text{rand} is the MATLAB random number generator. See if you can find $h_{opt}$ in this case. Write up your results in a clear way and turn in your writeup with codes and plots. You may work in teams of two or three people. Try to write a report in latex.
2 Vector and matrix norms and the SVD-Lect. 1/27/09, 1/29/09, 2/3/09

Recommended reading: text sec. 2.9 and 10.1, and [TB], Lectures 1–5 (especially for the case of complex vectors and matrices).

As background for Chapter 2 on Linear equations—solving \( Ax = b \)—we will review some facts from linear algebra and discuss matrix and vector norms. We will also discuss the singular value decomposition of a matrix (square or rectangular), \( \text{svd}(A) \), since it gives so much information about \( A \).

I will summarize the lectures from 1/27 and 1/29 soon.

2.1 Linear algebra review-Lect. 1/27/09

See Lectures 1 and 2 of [TB] or your favorite linear algebra text. For convenience, we’ll often denote an \( m \times n \) matrix \( A \) as

\[
A = [a_{ij}] = 
\begin{bmatrix}
  a_{11} & a_{12} & \cdots & a_{1n} \\
  a_{21} & a_{22} & \cdots & a_{2n} \\
  \vdots & \vdots & \ddots & \vdots \\
  a_{m1} & a_{m2} & \cdots & a_{mn}
\end{bmatrix} = [a_1 | a_2 | \cdots | a_n]
\]

where \( a_j \) is the \( j \)th column of \( A \). Then multiplication of \( A \) times an \( n \) (column) vector \( x \) gives this

\[
y := Ax = \sum_{j=1}^{n} x_j a_j \in \text{range}(A) = \text{column space of } A.
\]

Therefore we can solve \( Ax = b \) if and only if \( b \) is in the vector subspace spanned by the columns of \( A \), i.e. \( \langle a_1, a_2, \ldots, a_n \rangle \), the space of all linear combinations of the columns \( a_j \) of \( A \).

Some facts and definitions from linear algebra:

Matrix-vector multiplication is linear, that is, \( A(\alpha x + \beta y) = \alpha x + \beta y \) for any vectors \( x, y \) and scalars \( \alpha, \beta \).

The vectors \( a_1, a_2, \ldots, a_n \) are linearly independent, if \( x_1 a_1 + x_2 a_2 + \cdots + x_n a_n = 0 \) implies the scalars \( x_1 = x_2 = \cdots = x_n = 0 \). In this case, the vectors \( a_j \) form a basis for the vector space \( V(= \mathbb{R}^n) \) and the dimension of \( V \) is \( \dim(V) \).

The null space of \( A \) is \( \text{null}(A) = \{x | Ax = 0\} \).
rank(A) = number of linearly independent columns of A = number of linearly independent rows of A ≤ \min(m, n) = \text{rank}(A^T).

**Theorem 1.** For \( A \in \mathbb{R}^{n \times n} \) the following conditions are equivalent:

(a) \( A^{-1} \) exists.

(b) \( \text{rank}(A) \).

(c) \( \text{range}(A) = \mathbb{R}^n \).

(d) \( \text{null}(A) = \{0\} \).

(e) 0 is not an eigenvalue of \( A \).

(f) \( \det(A) \neq 0 \).

(g) \( Ax = b \) has a unique solution.

Note, a solution \( x \) to \( Ax = b \) exists if \( b \in \text{range}(A) \), and so if \( y \in \text{null}(A) \), then \( A(x+y) = Ax = b \). Therefore, the solution \( x \) is unique if \( \text{null}(A) = \{0\} \).

### 2.2 Vector and matrix norms-1/27, 1/29/09

Let our vectors be column vectors, \( x, y \in \mathbb{R}^{n \times 1} \). The inner or dot product is

\[
x \cdot y := x^T y = \left[ \begin{array}{c} x_1 \\ x_2 \\ \cdot \cdot \cdot \\ x_n \end{array} \right] \left[ \begin{array}{c} y_1 \\ y_2 \\ \cdot \cdot \cdot \\ y_n \end{array} \right] = \sum_{i=1}^{n} x_i y_i.
\]

The 2-norm of \( x \) is \( \|x\|_2 := \sqrt{x \cdot x} = \sqrt{\sum_{i=1}^{n} x_i^2} \). Recall \( x \cdot y = \|x\|_2 \|y\|_2 \cos \theta \) for the angle \( \theta \) between \( x \) and \( y \) with \( 0 \leq \theta \leq \pi \). Thus the dot product give geometric information in Euclidean space \( \mathbb{R}^n \), i.e., lengths (or distances) and angles. Recall for \( x, y \neq 0 \), \( x^T y = 0 \) implies \( \theta = 0 \) and so \( x \) and \( y \) are perpendicular or orthogonal.

The Kronecker delta is defined by

\[
\delta_{ij} = \begin{cases} 
1 & \text{when } i = j, \\
0 & \text{when } i \neq j.
\end{cases}
\]
**Definition 2.** A set of \( n \) linearly independent vectors \( u_1, u_2, \ldots, u_n \) such that \( u_i^T u_j = \delta_{ij} \) is an orthonormal basis for \( \mathbb{R}^n \) called, i.e., the \( u_i \)'s are mutually orthogonal unit vectors.

**Definition 3.** An \( n \times n \) matrix \( Q = [q_1|q_2|\cdots|q_n] \) is orthogonal if \( Q^T Q = QQ^T = I \). Note that in this case the columns \( q_i \) of \( Q \) form an orthonormal basis for \( \mathbb{R}^n \) and \( Q^{-1} = Q^T \). (For complex matrices, replace the transpose of \( Q \) by the Hermitian transpose \( Q^H = QQ^T \).)

The general definition of a **norm** is

**Definition 4.** A norm is a function \( \| \cdot \| : \mathbb{R}^n \to \mathbb{R} \) such that for any \( x, y \in \mathbb{R}^n \) and any \( \alpha \in \mathbb{R} \)

\[(i) \quad \| x \| \geq 0, \text{ and } \| x \| = 0 \text{ iff } x = 0 \]

\[(ii) \quad \| \alpha x \| = |\alpha| \| x \| \]

\[(iii) \quad \| x + y \| \leq \| x \| + \| y \|, \text{ the triangle inequality.} \]

Note that \( \| x \|_2 \) satisfies the definition. We will also occasionally use two other norms,

\[\| x \|_1 := \sum_{i=1}^{n} |x_i|\]

and

\[\| x \|_\infty := \max_{i=1,...,n} |x_i|.
\]

Recommended exercise: Prove that all of these norms satisfy the definition. These norms are built in to MATLAB as `norm(x)`orm(`x,2`), `norm(x,1)`, and `norm(x,inf)`. The unit circle in \( \mathbb{R}^2 \) for each of these norms is shown in Figure (to be included).

Recommended problem: Given a nonsingular matrix \( A \) and a norm \( \| \cdot \| \), define \( \| x \|_A := \| Ax \| \). Show that \( \| \cdot \|_A \) is a norm.

Norms will be useful to us for computing errors, e.g. between an “exact” \( x \) and a computed approximation \( x_{\text{comp}} \) to \( x \),

\[
\text{absolute error} := \| x - x_{\text{comp}} \| \text{ and relative error} := \frac{\| x - x_{\text{comp}} \|}{\| x \|}.
\]

In general, relative errors can be at best \( \approx \epsilon_{\text{mach}} \) (or exactly 0). Errors using \( \| \cdot \|_1 \) give an upper bound on the componentwise error.

We will also use norms on matrices.
Definition 5. The matrix norm $\|A\|$ induced by a vector norm $\|x\|$ is

$$\|A\| := \max_{\|x\|=1} \|Ax\|.$$ 

Note that the definition of the matrix norm is in terms of (given) vector norms. Recall that $\|Ax\|$ is a continuous function of (the components of) $x$ and so (by a Theorem from Advanced Calculus) must achieve its maximum value for some $x$ on the compact (=closed and bounded) set $\|x\| = 1$. $\|Ax\|$ also achieves its minimum. These facts are illustrated for the norm $\| \cdot \|_2$ for a $2 \times 2$ matrix in Figure 3. Note that for $x \neq 0$, $\| \frac{x}{\|x\|} \| = 1$. Therefore

$$\|A\| = \max_{x \neq 0} \frac{\|Ax\|}{\|x\|}$$

is the maximum magnification of $x$ by $A$.

Example 1. In any induced norm, the identity $I$ has norm 1,

$$\|I\| = \max_{\|x\|=1} \|Ix\| = \max_{\|x\|=1} \|x\| = 1.$$

Example 2. Note that for $Q$ orthogonal,

$$\|Qx\|_2^2 = (Qx)^TQx = x^TQ^TQx = x^Tx = \|x\|_2^2.$$ 

Therefore

$$\|Q\|_2 = \max_{\|x\|_2=1} \|Qx\|_2 = \max_{\|x\|_2=1} \|x\|_2 = 1.$$ 

Example 3. For $\| \cdot \| = \| \cdot \|_2$, $\| \cdot \|_1$, or $\| \cdot \|_\infty$ and $\Lambda = \text{diag}(\lambda_1, \lambda_2, \ldots, \lambda_n)$,

$$\|\Lambda\| = \max_{i=1,\ldots,n} |\lambda_i|.$$ 

Can you prove this?

Matrix norms satisfy the properties of norms. Note that $\|Ax\| \leq \|A\|\|x\|$. There are other matrix norms, but the induced norms satisfy the nice property $\|AB\| \leq \|A\|\|B\|$. 

Proof. 

$$\|ABx\| \leq \|A\|\|Bx\| \leq \|A\|\|B\|\|x\|.$$
Definition 6. Two norms $\| \cdot \|$ and $||| \cdot |||$ are equivalent if there exist constants $C \geq c > 0$ such for any $x$

$$c\|x\| \leq |||x||| \leq C\|x\|.$$ 

For instance, $\|x\|_\infty \leq \|x\|_2 \leq \sqrt{n}\|x\|_\infty$, where $c = 1$ and $C = \sqrt{n}$. Note that for $x = [1, 0, 0, \cdots, 0]^T$ equality is achieved for the left inequality and for $x = [1, 1, \cdots, 1]^T$ equality is achieved for the right inequality, so no larger $c$ or smaller $C$ can be found. In such cases, the bounds are called “sharp”. What are the best constants for other combinations or our norms? Similar results hold for our matrix norms.

Theorem 2. All vector norms are equivalent.

As a consequence, if a sequence of vectors converges $x_i \to x$ in one norm, i.e., if $\|x_i - x\| \to 0$, then the sequence converges in any other norm $|||x_i - x||| \to 0$, so we may use any convenient norm to monitor convergence. (This equivalence is not true in general for norms for infinite dimensional spaces of functions, which makes functional analysis more complicated.)

2.3 Eigenvalues and eigenvectors - 1/29/09

Recall that for $A \in \mathbb{R}^{n \times n}$, if $Ax = \lambda x$, then $x$ is an eigenvector of $A$ and $\lambda$ is the associated eigenvalue. $p(\lambda) := \det(\lambda I - A)$ is the $n$th degree characteristic polynomial of $A$. The eigenvalues of $A$ are the zeros of $p(\lambda)$, that is, the solutions of $p(\lambda) = 0$. For $A$ real, the eigenvalues $\lambda$ are real or occur in complex conjugate pairs (Why?). For $n = 2$, we can solve for $\lambda$ using the quadratic formula. This is the first “formula” we all learn. It solves a nonlinear equation. It is misleading, since there are many, many nonlinear equations in the world and few of them have formulas for their solution. In fact, for $n > 0$, Galois theory tells us that there are no “formulas” (=expressions in terms of the elementary operations of addition, subtraction, multiplication, division, or finding roots using the coefficients of $p(\lambda)$) for solving $p(\lambda) = 0$. This is a nonlinear problem and so, to solve the eigenvalue problem, we must use an iterative method such as Newton’s method to produce a sequence converging to an eigenvalue. (Some standard numerical methods for finding eigenvalues, such as the QR algorithm, are discussed in Chapter 8 and built in into MATLAB. We may not get to this material. These methods are treated more fully in [TB] and our Math 751 course.)
Recall that there are exactly \( n \) eigenvalues \( \lambda_i, i = 1, \ldots, n \) of our \( n \times n \) matrix \( A \), and so \( p(\lambda) = \prod_{i=1}^{n} (\lambda - \lambda_i) \). A root \( \lambda_i \) that repeats exactly \( k \) times is called an eigenvalue of (algebraic) multiplicity \( k \). To find the associated eigenvector, we must solve the singular linear problem \((A - \lambda_i I)x_i = 0\) for \( x_i \neq 0 \). Then \( cx_i \) is also a solution, so we may normalize \( x_i \) such that, e.g., \( \|x_i\|_2 = 1 \), wlog. There is always at least one such \( x_i \). However, an eigenvalue of (algebraic) multiplicity \( k \geq 2 \) may have only \( j \) linearly independent eigenvectors with \( 1 \geq j < k \). \( j \) is the geometric multiplicity of \( \lambda_i \). If \( j < k \), the eigenvalue (and matrix) is defective. A canonical example is \( A = \begin{bmatrix} 2 & 1 \\ 0 & 2 \end{bmatrix} \) where \( \lambda_1 = 2 \) with algebraic multiplicity \( 2 \), but \( x_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \) is the only eigenvector. (You should be able to calculate eigenvalues and eigenvectors of \( 2 \) and selected \( 3 \times 3 \) matrices by hand, if necessary, on an exam.) Therefore, the geometric multiplicity (of \( 2 \)) is \( 1 \) and \( A \) is defective, i.e., \( A \) does not have a complete set of \( n \) linearly independent eigenvectors; cf. the Jordan canonical form in [CM, Section 10.8] or in your linear algebra text.

If \( A \in \mathbb{R}^{n \times n} \) is not defective, with a complete set of \( n \) linearly independent eigenvectors \( x_i \) and corresponding eigenvalues \( \lambda_i \), then, denoting the matrix \( X = [x_1 | x_2 | \cdots | x_n] \) has rank \( n \) and so \( X^{-1} \) exists. Further,

\[
AX = [Ax_1 | Ax_2 | \cdots | Ax_n] = [\lambda_1 x_1 | \lambda_2 x_2 | \cdots | \lambda_n x_n] = X \Lambda,
\]

where \( \Lambda = \text{diag}(\lambda_1, \lambda_2, \ldots, \lambda_n) \). That is, \( A = X \Lambda X^{-1} \), is the eigendecomposition of \( A \), or in other words, \( X \) diagonalizes \( A \), i.e., \( X^{-1}AX = \Lambda \). If \( A = [a_{ij}] = [a_{ji}] = A^T \), then \( A \) is symmetric. In this case, \( A \) has real eigenvalues (Why?) and a complete set of orthonormal eigenvectors. That is \( X \) is orthogonal and so \( A = X \Lambda X^T \). Such factorizations of matrices are a recurring theme in numerical linear algebra. The next topics, the svd and the \( LU \) factorizations, are examples.
Definition 7. A is positive definite if $x^T Ax > 0$ for all vectors $x \neq 0$.

Note that if $A$ is symmetric (to insure $\lambda$ and $x$ are real), positive definite and $Ax = \lambda x$ with $\|x\|_2 = 1$, then

$$0 < x^T Ax = x^T (\lambda x) = \lambda x^T x = \lambda \|x\|_2^2 = \lambda.$$ 

That is the eigenvalues of a positive definite matrix are positive.

2.4 The svd - 2/3, 2/5/09

The svd is defined for general (complex) rectangular matrices (in the complex case replace orthogonal matrices by unitary $U^H U = I$), but we’ll just consider real square matrices for the moment. Since $A^T A$ is symmetric positive (semi)definite (semi if $x^T A^T Ax = 0$ for some $x \neq 0$), it has eigenvalues $\lambda_i \geq 0$ and a complete set of orthonormal eigenvectors $v_i$, $i = 1, \ldots, n$. Let $V := [v_1 | v_2 | \cdots | v_n]$. Then $V$ is orthogonal and $A^T AV = V \Lambda$ where $\Lambda = \text{diag}(\lambda_1, \lambda_2, \ldots, \lambda_n)$ where we assume $\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_n \geq 0$, wlog. That is $Av_i = \lambda_i v_i$. Define $\sigma_i := \sqrt{\lambda_i}$, called the $i$th singular value of $A$, and $u_i = \frac{1}{\sigma_i} Av_i$. Note that $u_i^T u_j = \frac{1}{\sigma_i \sigma_j} v_i^T A^T Av_j = \delta_{ij}$, so the $u_i$’s are orthonormal and $U := [u_1 | u_2 | \cdots | u_n]$ is orthogonal. This gives us the singular value decomposition or svd of $A$,

$$A = U \Sigma V^T$$

where $\Sigma := \text{diag}(\sigma_1, \sigma_2, \cdots, \sigma_n)$ or $Av_i = \sigma_i u_i$ where $\sigma_1 \geq \sigma_2 \geq \cdots \sigma_n \geq 0$. The $u_i$’s and $v_i$’s are the left and right singular vectors of $A$.

We compute by hand the svd of $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$. First, $A^T A = \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$. The eigenvalues of $A^T A$ are found by solving

$$\det(\lambda I - A^T A) = \begin{vmatrix} \lambda - 2 & -2 \\ -2 & \lambda - 2 \end{vmatrix} = (\lambda - 2)^2 - 4 = 0.$$ 

Therefore, $\lambda_1 = 4 \geq \lambda_2 = 0$ with associated orthonormal eigenvectors, $v_1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$ and $v_2 = \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}$. Therefore, $\sigma_1 = 2 \geq \sigma_0 = 0$ and, in this case $u_1 = v_1, u_2 = v_2$. (Since $\sigma_2 = 0$ we must just choose $u_2$ orthogonal to $u_1$.) Summarizing, the svd is

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = U \Sigma V^T = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}.$$ 

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(In this case, the svd is just the eigendecomposition of $A$ since $A$ is symmetric positive semidefinite. Try this matrix in MATLAB, $[U,S,V]=	ext{svd}(A)$. Note that here rank($A$)=1, which is the number of nonzero singular values of $A$. In general, the rank of a matrix is the number of nonzero singular values. However, in practice singular values may not be exactly 0. Instead, if an $n \times n$ matrix $A$ has singular values, $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_r \geq \epsilon_{tol.} \geq \sigma_{r+1} \geq \cdots \geq \sigma_n \geq 0$, we can say the rank of $A$ is $r$ to a tolerance of $\epsilon_{tol.}$.

Here’s a small sample code to try, illustrating the meaning of the svd for a $2 \times 2$ matrix.

Our next main concern is to solve $Ax = b$, for $A$ nonsingular using Gaussian elimination. We could use the svd instead, but it is more expensive. However, it is very illuminating to see how this is done. Since the $u_i$’s and $v_i$’s form orthonormal bases for $R^n$, for the given $b$ we have $b = \sum_{j=1}^{n} b_j u_j$. Note that $b_j = u_j^T b$, the component of $b$ in the $u_j$ direction. Similarly, the unknown $x = \sum_{j=1}^{n} x_j v_j$ with $x_j = v_j^T x$. We need to find the $x_j$’s. Note that

$$Ax = U\Sigma V^T x = \sum_{j=1}^{n} \sigma_j (v_j^T x) u_j = \sum_{j=1}^{n} \sigma_j x_j u_j = b = \sum_{j=1}^{n} b_j u_j.$$  

Therefore, the solution is $x_j = \frac{b_j}{\sigma_j}$, $j = 1, \ldots, n$, i.e,

$$x = \sum_{j=1}^{n} \frac{b_j}{\sigma_j} v_j = \sum_{j=1}^{n} \frac{u_j^T b}{\sigma_j} v_j.$$  

Another way to write the svd is as an outer product expansion,

$$A = \sum_{i=1}^{n} \sigma_i u_i v_i^T.$$  

The $n \times n$ matrices $u_i v_i^T$’s are outer products of $u_i$ and $v_i$ (cf. the inner product $u_i^T v_i$). They are rank one. (Why?) The inverse $A^{-1}$ can be written as

$$A^{-1} = \sum_{i=1}^{n} \frac{v_i u_i^T}{\sigma_i}.$$  

Is this the svd of $A^{-1}$?

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Remark 2. For $A$ nearly singular the $\sigma_j/\sigma_1 \approx 0$ for $j \approx n$. Therefore, if those $b_j$’s are $O(1)$, i.e. not very small, $x_j = b_j/\sigma_j$ will be very large. If there are errors in the $b_j$’s associated with limits in the accuracy of measurements of $b$ ("noise" in the data), these errors are greatly amplified by the small singular values and can overwhelm the computed solution $x$ making it useless. The $u_i$’s and $v_i$ for large $i \approx n$ are usually associated with high frequency or highly oscillatory components of $b$ and $x$. One way to get a useful approximate solution $x$ is to filter or damp out inaccurate high frequency components $x_j$. This is another example of regularization, referred to above. Regularization techniques, as we said, are frequently needed to solve inverse problems, where the matrices are often nearly singular (ill-conditioned; see below) and the data may have only a few percent accuracy. Such techniques were used by some of at WSU to solve inverse problems in acoustics [DIVW1, DIVW2, DH]. These problems arose in attempts to locate sources of noise in the cabins of Cessna business jets by taking pressure measurements (the data $b$ or “effect”) near the fuselage and trying to reconstruct the boundary vibrations (the solution $x$ or the “cause”). This is sometimes called nearfield acoustic holography and has been used by the U. S. Naval Research Laboratory in Washington, D.C. to understand noise sources in submarines in order to make them quieter.

Question: If you run the given MATLAB code for plotting $y = Ax$, the lines in Figure 3 indicating min $\|y\|_2$ and max $\|y\|_2$ are not always orthogonal, especially for elongated ellipses. Why?

```matlab
n=128;
%A=rand(2,2);
A=randn(2,2);
x=[cos(2*pi*[0:n]/n);sin(2*pi*[0:n]/n)];
y=A*x;
for j=1:n
    y2(j)orm(y(:,j),2);
end
[mmax,kmax]=max(y2);
[mmin,kmin]=min(y2);
subplot(1,2,1)
plot(x(1,:),x(2,:));
hold on;
```
plot([0 x(1,kmax)], [0, x(2,kmax)]); hold on;
plot([0 x(1,kmin)], [0, x(2,kmin)]); axis equal
hold on;
subplot(1,2,2)
plot(y(1,:), y(2,:)) hold on;
plot([0 y(1,kmax)], [0, y(2,kmax)]); hold on;
plot([0 y(1,kmin)], [0, y(2,kmin)]); axis equal
hold on;

Figure 3: Illustration of svd for a $2 \times 2$ matrix.
2.5 Operation counts - 2/5/09

Suggested short problem: This problem will give you some feeling for the speed of your computer. Try the following MATLAB operations to compare times for matrix-vector and matrix-matrix multiplication. Are they $O(n^2)$ and $O(n^3)$? Make a table listing times for $n = 10, 100, 1000$. Can you estimate the speed of your computer in flops/second?

```matlab
>> n=1000;
>> A=ones(n,n);
>> x=ones(n,1);
>> tic; A*x; toc
Elapsed time is 0.005466 seconds.
>> tic; A*A; toc
Elapsed time is 1.817824 seconds.
```

2.6 LU factorization - 2/10, 2/12/09

Sections 2.1–2.6 and handout on $PA = LU$. Operation counts: GEPP (=Gaussian Elimination with Partial Pivoting) costs $O(n^3)$ flops. Forward and backsubstitution cost $O(n^2)$ flops. See lutx, blashtx, lugui.

See text Probs. 2.7 and 2.11 for methods to compute $\det(A)$ and $A^{-1}$.

2.7 Condition number - 2/12, 17/09

Sections 2.6–2.9.

Some facts about condition number $\kappa(A) = \|A\|\|A^{-1}\|$.

\[ \kappa(I) = 1. \]

\[ \kappa(A) = \|A\|\|A^{-1}\| \geq \|AA^{-1}\| = \|I\| = 1. \]

\[ \kappa_2(A) = \|A\|_2\|A^{-1}\|_2 = \frac{\sigma_1}{\sigma_n}. \]

**Theorem 3.** If $A$ is nonsingular and $\frac{\|E\|}{\|A\|} < \frac{1}{\kappa(A)}$, then $A + E$ is nonsingular (i.e., $\frac{1}{\kappa(A)}$ is the relative distance from $A$ to the nearest singular matrix. This implies that the set of all nonsingular matrices is open.)

**Proof.** Suppose $A + E$ is singular. The there exists and $x \neq 0$ such that
\((A + E)x = 0\). Therefore

\[
\begin{align*}
Ax &= -Ex \\
x &= A^{-1}Ex \\
\|x\| &\leq \|A^{-1}\|\|E\|\|x\|
\end{align*}
\]

and so

\[
\frac{1}{\kappa(A)} = \frac{1}{\|A\|\|A^{-1}\|} \leq \frac{\|E\|}{\|A\|}.
\]

\[\square\]

2.8 Sparse matrices - 2/19/09

*Section 2.10. Thomas algorithm for solving a tridiagonal system costs \(O(n)\) flops. Whenever a matrix \(A\) has “structure” or sparsity the cost of solving \(Ax = b\) can often be reduced.*

3 Interpolation

3.1 The interpolating polynomial - 2/19, 24/09

See section 3.1, Lagrangian form \texttt{polyinterp}, power form and Vandermonde matrix \texttt{vander}, interpolation at equidistant points and the Runge phenomenon; see Prob. 3.9.

3.2 Lecture - 2/26/09

Section 3.7, \texttt{interp gui} gives an overview and comparison of polynomial, piecewise linear, piecewise Hermite cubic, and cubic spline interpolation. Section 3.2, pw linear interpolation, Section 3.3 and 3.4, Piecewise linear Hermite cubic and shape preserving pw cubic interpolation.

3.3 Lecture - 3/3,5/09

Sections 3.5, 3.6 Cubic spline interpolation. We went through the derivation of the tridiagonal system for the \(d_k = P'(x_k), k = 1, \ldots, n\) such that \(P''(x) \in C^2[x_1, x_n]\). This piecewise cubic interpolation polynomial is known as a cubic spline. The derivation is given in the text and in my posted handwritten notes. The slopes \(d_1, d_n\) at the endpoints can be chosen in three ways: (1)
the not-a-knot strategy given in the text, (2) the draftsman’s spline\(^1\) where \(P''(x_1) = P''(x_n) = 0\), so that slopes \(P'(x)\) is constant to the left and right of \([x_1, x_n]\) like a draftsman’s spline, and (3) the periodic cubic spline, which we discuss here in more detail. Here the period is \(\Delta = x_n - x_1\) and so \(P'(x + \Delta) = P'(x), j = 0, 1, 2\). Therefore, \(P'(x_1) = d_1 = P'(x_n) = d_n\). This reduces the number of unknown \(d_k\)’s by 1. In the case of equidistant \(x_k\)’s where \(h_k = h = x_2 - x_1\), using the basic relation
\[
d_{k-1} + 4d_k + d_{k+1} = 3(\delta_{k-1} + \delta_k)
\]
for \(k = 1\) and \(k = n - 1\) and \(d_0 = d_{n-1}\) and \(d_1 = d_n\) by periodicity, we get the near-tridiagonal system for the \(d_k\)’s,
\[
Ad = \begin{bmatrix}
4 & 1 & 0 & \cdots & 0 & 0 & 1 \\
1 & 4 & 1 & \cdots & 0 & 0 & 0 \\
0 & 1 & 4 & \cdots & 0 & 0 & 0 \\
\vdots & \vdots & \vdots & \cdots & \vdots & \vdots & \vdots \\
0 & 0 & 0 & \cdots & 4 & 1 & 0 \\
0 & 0 & 0 & \cdots & 1 & 4 & 1 \\
1 & 0 & 0 & \cdots & 0 & 1 & 4 \\
\end{bmatrix}
\begin{bmatrix}
d_1 \\
d_2 \\
d_3 \\
\vdots \\
d_{n-3} \\
d_{n-2} \\
d_{n-1} \\
\end{bmatrix}
= \begin{bmatrix}
\delta_{n-1} + \delta_1 \\
\delta_1 + \delta_2 \\
\delta_2 + \delta_3 \\
\vdots \\
\delta_{n-4} + \delta_{n-3} \\
\delta_{n-3} + \delta_{n-2} \\
\delta_{n-2} + \delta_{n-1} \\
\end{bmatrix}
= r.
\]

The periodicity introduces 1’s in the upper right and lower left hand corners of \(A\). You are asked to fill in some entries of \(A\) for the case of general \(h_k\) and modify \texttt{splinetx} in Computer Homework III (Problem 3.13).

4 Homework

(Mainly) Written Homework

Homework 1 due Th 2/5.

a) (2 pts) Revise the code \texttt{derivtd.m} above to compute \(err_C(h)\) and find \(h_{opt}\) and \(err_C(h_{opt})\) computationally. Turn in a copy of your code and a plot like Figure 1.

\(^1\)A draftsman’s spline is a flexible rod used in the old, pre-computer-graphics days which was placed against the pins (knots) on draft paper in order to help draw a smooth curve through the points. At the overhangs, the rod is straight. Between the endpoints, the total bending (integral of the \(|P''(x)|^2\)) is minimized; see [Hen, Section 5.8] to see that this condition leads to our spline equations.
b) (2 pts) Find $h_{opt}$ by minimizing $err_C(h)$ above, as we did for $err_D(h)$ and compare your estimate to the computed value in a). Also, find $err_C(h_{opt})$ and compare it to the value in a).

**Homework 2** (4 pts.) due Th 2/12. Find the svd of

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

by a hand calculation and compare with the MATLAB result.

**Homework 3** (4 pts.) due Th 2/12. Show that a real $2 \times 2$ matrix $A$ maps the unit circle $\|x\|_2 = 1$ to an ellipse $y = Ax$ as illustrated in Figure 3. (Hint: Verify the components of $y$ satisfy the standard equation of the ellipse $\frac{y_1^2}{a^2} + \frac{y_2^2}{b^2} = 1$, if you choose the coordinate system and $a$ and $b$ properly.)

**Homework 4** (4 pts.) due Th 2/19. Find $PA = LU$ by a hand calculation using G.E.P.P. following the class example for

$$A = \begin{bmatrix} 2 & 5 & 5 \\ 6 & 12 & 6 \\ 3 & 8 & 7 \end{bmatrix}.$$ 

**Homework 5** due Th 3/3.

a) (2 pts) Show that for $n = 3$ and $x_j \neq x_k, j \neq k$, the Vandermonde matrix $V$ is nonsingular by showing that

$$\det V = \begin{vmatrix} x_1^2 & x_1 & 1 \\ x_2^2 & x_2 & 1 \\ x_3^2 & x_3 & 1 \end{vmatrix} \neq 0.$$ 

b) (Bonus: 4 pts) Show $\det V \neq 0$ for the general $n \times n$ Vandermonde matrix $V$ with $x_j \neq x_k, k \neq j$. Hint: Use mathematical induction.

**Homework 6** (2 pts) due Th 3/3. Prob. 3.7 from text.

**Homework 7** (8 pts) due 4/14. Prob. 5.4 from text.

**Homework 8** (4 pts) due 4/14. Prob. 5.5 from text.
Computer Homework

Computer Homework I (4 pts.) due Th 2/26. Prob. 2.19 from the text. (You may just hand in an orderly copy of the MATLAB commands. You might want to use the MATLAB diary on command. Type help diary. I do not want to see all the entries of the $n \times n$ matrix where $n = 100$ or the $n \times 1$ solution vector $x$!)

Computer Homework II (4 pts.) due Th 3/12. Prob. 3.9 from text on the Runge phenomenon.


a) (2 pts) Fill in the ?’s in the matrix equation for the periodic cubic spline,

$$
\begin{bmatrix}
2(h_{n-1} + h_1) & h_{n-1} & 0 & \cdots & 0 & 0 & h_1 \\
h_2 & 2(h_1 + h_2) & h_1 & \cdots & 0 & 0 & 0 \\
0 & h_3 & 2(h_2 + h_3) & h_2 & 0 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
0 & 0 & 0 & \cdots & h_{n-2} & 2(h_{n-3} + h_{n-2}) & h_{n-3} \\
? & 0 & 0 & \cdots & 0 & ? & ?
\end{bmatrix}
\times
\begin{bmatrix}
d_1 \\
d_2 \\
d_3 \\
\vdots \\
d_{n-2} \\
d_{n-1}
\end{bmatrix}
=
\begin{bmatrix}
h_1\delta_{n-1} + h_{n-1}\delta_1 \\
h_2\delta_1 + h_1\delta_2 \\
h_3\delta_2 + h_2\delta_3 \\
\vdots \\
h_{n-2}\delta_{n-3} + h_{n-3}\delta_{n-2} \\
h_{n-1}\delta_{n-2} + h_{n-2}\delta_{n-1}
\end{bmatrix}.
$$

b) (4 pts) Problem 3.13 in text.

c) (bonus problem) Revise your code in part b) to interpolate points in the $x, y$-plane forming a closed curve using chordal arclength $h_k = \sqrt{(x_{k+1} - x_k)^2 + (y_{k+1} - y_k)^2}$ as the spline parameter.

d) (bonus problem) Design, code, and test an efficient solver for the matrices above for periodic cubic splines. The operation count should be $O(n)$. 

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Computer Homework IV (2 pts) due T 4/23. Reproduce Figure 5.4 from the text.

Exam I on Th 4/6/09 on material through Chapter 4. I may base some questions on simple arguments or calculations in these notes or the text.

Take-home Final Exam Problems due on T 5/19/09.
1. Prob. 6.2 from text.
2. Prob. 6.20 from text.
3. Prob. 7.1 from text.
4. Prob. 7.8 from text:
   a) Find $J$ by a hand calculation.
   b) (bonus) Find $\lambda$ using the symbolic toolbox.

...(more may be added)...

A Final Project will be due at end on semester including a short presentation and a writeup. You may work in teams of two or three people. Some suggested problems, mostly from Chapter 7 are 7.9–13 (inclusive), 7.15–16 (inclusive), 7.21, 7.22, or 7.23. Think about this over the break and let me know your tentative teams and choices. Ideally, each team should choose a different problem. You may also wish to look at other problems in the text.

References


