Math 577 – Computational Mathematics I

Time and Location: 1:50--3:05 TR, Location E1 242
Instructor: Greg Fasshauer
Office: 208A E1
Phone: 567-3149
Email: fasshauer@iit.edu
WWW: http://math.iit.edu/~fass/
Office hours: TR: 1:00--2:00, also by appointment

Textbook(s): Lloyd N. Trefethen and D. Bau, *Numerical Linear Algebra*, SIAM (1997), ISBN 0-89871-361-7.
D. Kincaid and W. Cheney, *Numerical Analysis: Mathematics of Scientific Computing*, 3rd Ed, Brooks/Cole (2002), ISBN 0-534-38905-8.

Other required material: Matlab

Prerequisites: MATH 471 Numerical Methods, or consent of the instructor

Objectives:

1. Students will understand the basic matrix factorization methods for solving systems of linear equations and linear least squares problems and their derivations.
2. Students will understand basic computer arithmetic and the concepts of conditioning and stability of a numerical method.
3. Students will understand the basic numerical methods for computing eigenvalues and their derivation.
4. Students will understand the basic iterative methods for solving systems of linear equations and their derivation.
5. Students will learn how to implement and use these numerical methods in Matlab (or another similar software package).
6. Students will improve their problem solving skills in computational mathematics.
7. Students will improve their presentation and writing skills.

Lecture schedule: 3 50 minutes (or 2 75 minutes) lectures per week

Course Outline: Hours

1. Fundamentals 5
    a. Matrix-vector multiplication
    b. Orthogonal vectors and matrices
    c. Norms
    d. Computer arithmetic
2. Singular Value Decomposition 3
3. QR Factorization and Least Squares 8
    a. Projectors
    b. QR factorization
    c. Gram-Schmidt orthogonalization
    d. Householder triangularization

e. Least squares problems

4. Conditioning and Stability 5
    a. Conditioning and condition numbers
    b. Stability
5. Systems of Equations 5
    a. Gaussian elimination
    b. Cholesky factorization
6. Eigenvalues 8
    a. Overview of eigenvalue algorithms
    b. Reduction to Hessenberg or tridiagonal form
    c. Rayleigh quotient, inverse iteration
    d. QR Algorithm without and with shifts
    e. Computing the SVD
7. Iterative Methods 8
    a. Overview of iterative methods
    b. Arnoldi iteration
    c. GMRES
    d. Conjugate gradients
    e. Preconditioning

Assessment:

Homework	20%
Computer Programs/Project	20%
Midterm (Oct.17)	30%
Final Exam	30%