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Introduction On this

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page you will find links to various problems from Dr. Watkins excellent book. This book is a very nice introduction to numerical linear algebra. It is quite enjoyable to read and has a very nice set of problems to work.

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Squares Problem 212

3.4 The Gram-Schmidt

Process 220 ... matrix
computations. MATLAB

is an easy to use, very
high-level language
that ...

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From MATLAB's
command line type $A =$
`randn (3, 4)` to
generate a 3 x 4 matrix
with random entries.
To learn more about
the `randn` command,

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type `help randn`. Now type `x = randn(4,1)` to get a vector (a 4 x 1 matrix) of random numbers. To multiply `A` by `x` and store the result in a new vector `b`, type `b = A*x`.

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1.3.23 (the
determinant of a
triangular matrix) The
fact that the
determinant of a
triangular matrix is
equal to the product of

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the diagonal elements,
can easily be proved
by induction.

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consider a matrix G of
size $(n + 1) \times (n + 1)$
partitioned into a
leading matrix G_{11} of
size $n \times n$. $G = \begin{bmatrix} G_{11} & 0 \\ h^T & g_{n+1,n+1} \end{bmatrix}$. Now by
expanding the
determinant of G along
its last column we see
that $|G| = g_{n+1,n+1}|G_{11}|$

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$$|I| = g_{n+1, n+1} \prod_{i=1}^n g_{ii}$$

$$g_{ii} = g_{i+1, i+1}$$

proving by induction
that the determinant of
a triangular matrix is
equal to the product of
its diagonal elements.

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Midterm #1: To be
announced a week in
advance (Covers
Chapters 1 and 2)

Midterm #2: To be
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Chapters 3 and 4) Final
exam.

Math 782 (EECS 782): Numerical Analysis II

Textbook:

Fundamentals of Matrix
Computations, Third
Edition, by David S.

Watkins. Prerequisite:
Math 20F (knowledge
of programming basics
or MATLAB basics,
which should have
been covered in 20F, is

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highly recommended
[but see below in Lab
Information and
Grading and Exam
policies])

Math 170A - ccom.ucsd.edu

Fundamentals of Matrix
Computations 3rd ed,
Wiley 2010, 664 pages
ISBN:

978-0-470-52833-4 List
of errata Comments:
There seems to be very
little difference
between the 2nd and

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3rd editions, so you could get by with the 2nd edition. The first edition is missing the material on iterative methods, and will not work.

Math 562 - Keinert - S17

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Fundamentals of Numerical

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After looking at a few books on matrix computations I believe that that Fundamentals of Matrix Computations by David S. Watkins does the best job of balancing theory and practice. Being a self learner I found this book easy to read, provided enough practical advice to write high quality algorithms, and

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provided a good
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command line type $A = \text{randn}(3, 4)$ to generate a 3×4 matrix with random entries.

To learn more about the `randn` command, type `help randn`. Now type $x = \text{randn}(4, 1)$ to get a vector (a 4×1 matrix) of random numbers. To multiply A by x and store the result in a new vector b , type $b = A*x$.

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