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solution vector x is quite
sensitive; it is sometimes
close to $[0,1]$ and sometimes
close to $[1,0]$! The solution
to a (nondegenerate) linear

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programming problem must occur at a vertex of the feasible set. In our unperturbed problem there are three vertices: $[0,1]$, $[1,0]$, and $[0,0]$. Since the gradient of cTx is almost parallel to the

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... and conditioning of solutions for the given type of problem. The intent is to enhance the student's ...

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CS 322 Introduction to
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Course Catalog Description:

An introduction to elementary numerical analysis and scientific computation. Topics include interpolation, quadrature, linear and nonlinear equation solving, least-squares fitting, and ordinary differential equations.

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Problem is well-posed if
solution exists is unique
depends continuously on
problem data Otherwise,
problem is ill-posed Even if
problem is well posed,
solution may still be
sensitive to input data
Computational algorithm
should not make sensitivity
worse Michael T. Heath
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For linear BVP, existence
and uniqueness are more

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tractable Consider linear
BVP $y' = A(t)y + b(t)$, $a < t < b$ where $A(t)$ and $b(t)$ are continuous, with BC B .
 $y(a) = c$, $y(b) = d$ Let $Y(t)$ denote matrix whose i th column, $y_i(t)$, called i th mode, is solution to $y' = A(t)y$ with initial condition $y(a) = e_i$.

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