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Problem is well-posed if solution exists is unique depends continuously on problem data Otherwise, problem is ill-posed Michael T Heath Scientific Computing 26 / 46 Scientific Computing Approximations Computer Arithmetic Floating-Point Numbers Floating-Point Arithmetic Normalization
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SCIENTIFIC COMPUTING - The Eye

Michael T Heath holds four positions at the University of Illinois at Urbana-Champaign: Professor in the Department of Computer Science, Director of the Computational Science and Engineering Program, Director of the Center for Simulation of Advanced Rockets, and Senior Research Scientist at the National Center for Supercomputing Applications

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Solution Manual for Scientific Computing

The solution to a (nondegenerate) linear 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 constraint Ax ≤ b, we sometimes find the solution at the first vertex and sometimes at the second

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We seek solution u(t,x) for t ≥ 0 and all x ∈ R From chain rule, solution is given by u(t,x) = u 0(x−ct) Solution is initial function u 0 shifted by ct to right if c > 0, or to left if c < 0 Michael T Heath Scientific Computing 5 / 105

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Solution xis root of equation, or zero of function f So problem is known as root finding or zero finding Michael T Heath Scientific Computing 3 / 55 Michael T Heath Scientific Computing 29 / 55 Nonlinear Equations Numerical Methods in One Dimension Methods for Systems of Nonlinear Equations

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reasonable starting guess for its solution Michael T Heath Scientific Computing 93 / 105 Partial Differential Equations Michael T Heath Scientific Computing 95 / 105 Partial Differential Equations Numerical Methods for PDEs Scientific Computing: An Introductory Survey - Chapter 11 -- Partial

Differential Equations

Scienti c Computing - NYU Tandon School of Engineering

Scienti c Computing What is scienti c computing? Design and analysis of algorithms for solving mathematical problems in science and engi-neering numerically Traditionally called numerical analysis Distinguishing features: continuous quantities e ects of approximations 2

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for solution analogous to sign change for nonlinear equation Real-valued function f is unimodal on interval [a,b] if there Michael T Heath Scientific Computing 24 / 74 Optimization Problems One-Dimensional Optimization Multi-Dimensional Optimization Golden Section Search

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mode, is solution to y0 = A(t)y with initial condition y(a) = e i, ith column of identity matrix Then BVP has unique solution if, and only if, matrix Q ≡ B aY (a)+B bY (b) is nonsingular Michael T Heath ...

Introduction to Scientific Computing

Introduction to Scientific Computing 1 Definition Michael Bader 1 What is Scientific Computing? • mathematical and informatical basis of numerical simulation • reconstruction or prediction of phenomena and processes, esp from science and engineering, on supercomputers • third way to obtain knowledge apart from theory and experiment?

Philip J. Davis: Interpolation and Approximation 1975 ...

Numerical Solution of Initial Value Ordinary Differential Equations Some useful texts: Philip J Davis: Interpolation and Approximation 1975 Michael T Heath: Scientific Computing: An Introductory Survey 1997 Anthony Ralston and Philip Rabinowitz: Numerical Solution of ODEs Heath 92 Accuracy and Stability Heath 93

Introduction to Scientific Computing

Scientific Computing • What is scientific computing? • Design and analysis of algorithms for numerically solving mathematical problems in science and engineering • Traditionally called numerical analysis • Distinguishing features of scientific computing • Deals with continuous quantities