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You are allowed
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MATH 751

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... Class Time:

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12:30-1:45pm

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algebra is the study of how matrix operations can be used to create computer algorithms which efficiently and accurately provide approximate answers to mathematical questions. It is

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a subfield of numerical analysis, and a type of linear algebra. Because computers use floating-point arithmetic, they cannot exactly represent irrational data, and many algorithms increase that

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Bau, NUMERICAL
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is a linear
subspace of \mathbb{C}^m .
We have shown a
 $2 \times m$ matrix A . Assume
for any $k \leq m$, A_k
 $2 \times k$ matrix. Then by
 $\|A_k\|_2 = \|A\|_2$, we
have $\|A_{k+1}\|_2 = \|A\|_2$
 $\sum_{k=1}^m \|A_k\|_2^2 = \|A\|_2^2 =$

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$$\sum_{k=1}^i a_{kr} r_k(i+1) + a_{i+1} r_{i+1}(i+1)$$

$$= r_{i+1} \sum_{k=1}^{i+1} a_{kr} r_k(i+1)$$

$$= r_{i+1} \sum_{k=1}^m a_{kr} r_k(i+1)$$

$C_m(i+1)$: By induction, we have proved $a_k \in C_m(k)$ for $1 \leq k \leq m$, which is

equivalent to R^{-1} being upper-triangular. 1.4.

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while matrices

and their

decompositions

are the key. The

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Numerical Linear
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covers vector
spaces as well
as a numerical
analysis course
that covers
computer
implementations
of numerical
algorithms.

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SIAM, 1997.

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