Dear students in Numerical Methods (NM),

On 19/2, we reviewed some basic linear algebra stuff. Please read all material carefully and listen to the recorded presentation, and if you have difficulties with some of the concepts, search for additional material on the web or in textbooks. We went through the material from the presentation and then SVD was briefly presented. With Jens, you started working on solving Pontius and Filip using SVD and on the linear algebra exercises.

On 26/2, we go through SVD in detail and discuss the content of the SVD matrices U,W and V. We will also discuss how to estimate errors for least squares problems and linear equations solutions in general including a discussion (page 793 (from Section 15.4.2 --- page 794 bottom) and why SVD is more robust to near singular least squares problems than Cholesky (or LU) using the Normal Equations. With Jens, you will go through the exercises from last week's presentation and Pontius and Filip using SVD.

**NOTICE that the first mandatory exercise has been published.**

BR, Henrik