Computation, Problem Set #6, Numerical Differentiation, Integration, and Linear Constrained Optimization

OSM Lab, Jan Ertl

Due Tuesday, July 31 at 6:00pm

Do the following Exercises from the Brigham Young University Applied Mathematics and Computational Emphasis (ACME) Python labs Humpherys and Jarvis (2017) and from Richard Evans' notes.

- 1. Exercises from ACME: Numerical Differentiation lab. Do problems 1 through 7 from Numerical Differentiation lab. You will need to download the plane.npy file, which is saved in the course repository.
- 2. Exercises from Evans: Numerical Integration lab. Do exercises 14.1 through 14.9 from Numerical Integration lab.
- 3. Exercises from ACME: Simplex Method lab. Do problems 1 through 7 from Simplex Method lab. You will need to download the productMix.npz file, which is saved in the course repository.
- 4. Exercises from ACME: Iterative Solvers lab. Do problems 1 through 7 from Iterative Solvers lab.
- 5. Exercises from ACME: Newton's Method lab. Do problems 1 through 7 from Newton's Method lab.

References

Humpherys, Jeffrey and Tyler Jarvis, "Computational Labs for Foundations of Applied Mathematics, Volumes I and II," 2017.