Dear students in Numerical Methods (NM),

On Thursday 21/2, we reviewed some basic linear algebra stuff from the notes and lecture presentation on BB. Please all material carefully, and if you have difficulties with some of the concepts, search for additional material on the web (Google is your friend) or in textbooks. We went through the material from the presentation and then SVD was be presented (section 2.6 until page 69 – all material there). Ole then went through the results with you for Pontius and Filip. Then, you started working on solving Pontius and Filip using SVD.

On Thursday 28/2, we will repeat some of the results with some examples and graphical illustrations. We will also discuss how to estimate errors for least squares problems including a discussion (page 793 (from Section 15.4.2  ---  page 794 bottom) of why SVD is more robust to near singular least squares problems than Cholesky with the Normal Equations.

BR, Henrik