## Math 430/630, Fall 2003, Tentative Schedule:

| Date | Section/Topic |
| :---: | :---: |
| W 8/27/03 | First Day Handout; <br> §1.1, 1.2 - Matrix Multiplication, Systems of Linear Equations |
| W 9/3/03 | §1.4 - Cholesky Decomposition |
| M 9/8/03 | $\S 1.7$ - Gaussian Elimination and the LU Decomposition |
| W 9/10/03 | $\S 1.8$ - Gaussian Elimination with Pivoting |
| M 9/15/03 | $\S 2.1$ - Vector and Matrix Norms |
| W 9/17/03 | $\S 2.2$ - Condition Numbers |
| M 9/22/03 | §2.3, 2.5 - Perturbing the Coefficient Matrix, Backward Stability |
| W 9/24/03 | $\S 2.7$ - Backward Error Analysis of Gaussian Elimination |
| M 9/29/03 | $\S 3.1$ - Discrete Least Squares Problem |
| W 10/1/03 | $\S 3.2$ - Orthogonal Matrices, Rotators, and Reflectors |
| M 10/6/03 | $\S 3.4$ - Gram-Schmidt Process |
| W 10/8/03 | $\S 3.3$ - Solution of the Least Squares Problem |
| M 10/13/03 | §4.1, 4.2 - Applications of the Singular Value Decomposition |
| W 10/15/03 | $\S 4.3$ - The SVD and Least Squares Problem |
| M 10/20/03 | $\S 5.1$ - Systems of Differential Equations |
| W 10/22/03 | Midterm Exam (Chapters 1-4) |
| M 10/27/03 | $\S 5.3$ - The Power Method |

W 10/29/03
M $11 / 3 / 03$
W 11/5/03
M 11/10/03
W 11/12/03
M $11 / 17 / 03$
W 11/19/03
M $11 / 24 / 03$
W 11/26/03
M $12 / 1 / 03$
W $12 / 3 / 03$
M 12/8/03
M $12 / 15 / 03$
$\S 5.5$ - Reduction to Hessenberg and Tridiagonal Forms
$\S 5.6$ - The QR Algorithm
$\S 5.8$ - Use of QR Algorithm to Calculate Eigenvectors
$\S 6.3$ - Eigenvalues of Large, Sparse Matrices (Lanczos/ Arnoldi)
§7.1 - A Model Problem
§7.2 - The Classical Iterative Methods
$\S 7.3$ - Convergence of Iterative Methods
§7.6 - The Conjugate Gradient Method
§7.7 - Derivation of the CG Algorithm
§7.8 - Convergence of the CG Algorithm
$\S 7.5$ - Preconditioners
Review
Final Exam

