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solution vector x is quite sensitive; it is sometimes close to $[0,1]$ and sometimes close to $[1,0]$! The solution to a (nondegenerate) linear programming problem must occur at a vertex of the feasible set. In our unperturbed problem there are three vertices: $[0,1]$, $[1,0]$, and $[0,0]$. Since the gradient of cTx is almost parallel to the

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CS 322 Introduction to Scientific Computing Spring 2008 Cornell University. Course Catalog Description: An introduction to elementary numerical analysis and scientific computation. Topics include interpolation, quadrature, linear and nonlinear equation solving, least-squares fitting, and ordinary differential equations.

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Problem is well-posed if solution exists is unique depends continuously on problem data Otherwise, problem is ill-posed Even if problem is well posed, solution may still be sensitive to input data Computational algorithm should not make sensitivity worse Michael T. Heath Scientific Computing 4 / 46 Scientific Computing Approximations Computer ...

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For linear BVP, existence and uniqueness are more tractable Consider linear BVP $y' = A(t)y + b(t)$, $a < t < b$ where $A(t)$ and $b(t)$ are continuous, with BC $B_1 y(a) + B_2 y(b) = c$ Let $Y(t)$ denote matrix whose i th column, $y_i(t)$, called i th mode, is solution to $y' = A(t)y$ with initial condition $y(a) = e_i$.

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