

Royal Institute of Technology, KTH Department of High Performance Computing and Visualization

Bärbel Janssen, barbel@kth.se

Numerical Linear Algebra

Instructions

1 Preface

These exercises are part of the compact course "Numerical Linear Algebra" given at KTH in the autumn of 2014. They are desinged to be applied and not only theoretical. Therefore access to a computer is needed. Implementation of small programs and a bigger project in the project week at the end are required to pass this course.

2 Installation

An installation of MATLAB or Octave is required. Octave is freely redistributable under the terms of the GNU General Public License (GPL) and can be downloaded from the webpage http://www.gnu.org/software/octave/.

A good knowledge of these packages is required. The first assignments during the prestudy week will give some introduction. If you need more, there are good tutorials available online to get started with MATLAB and Octave. MATLAB comes with a lot of documentation and help. Make use of it!

3 Prestudy

In the prestudy week exercises are solved theoretically and the implementation of small programs are required. Solutions can be sent to me and may then be discussed during the lecture week at KTH. Of course only those solutions that arrive in time can be considered and proof read.