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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  $y(a) = e$ .

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