

Department of Applied and Computational Mathematics and Statistics Colloquium

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will give a lecture entitled:

Sensitivity of Numerical Computation

Abstract

Sensitivity is one of the major issues in numerical analysis and scientific computing. Various condition numbers have been commonly accepted as sensitivity measurements, but sometimes over-estimate or under-estimate problem sensitivities. On the other hand, a highly sensitive problem can often be transformed into an equivalent variation and become well-conditioned. Using case studies in algebraic computation, we shall discuss the analysis and measurement of numerical sensitivity, as well as strategies for solving sensitive problems accurately.



**Thursday, April 21st, 2011
4:00 p.m. to 5:00 p.m.
117 Hayes-Healy Center**