

Example 1

A liquid-liquid extraction process conducted in the Electrochemical Materials Laboratory involved the extraction of nickel from the aqueous phase into an organic phase. A typical set of experimental data from the laboratory is given below.

Ni AQUEOUS PHASE, a (g/l)	2	2.5	3
Ni ORGANIC PHASE, g (g/l)	8.57	10	12

ASSUMING g IS THE AMOUNT OF NI IN THE ORGANIC PHASE AND a IS THE AMOUNT OF NI IN THE AQUEOUS PHASE, THE QUADRATIC INTERPOLANT THAT ESTIMATES g IS GIVEN BY

$$g = x_1 a^2 + x_2 a + x_3, 2 \leq a \leq 3$$

THE SOLUTION FOR THE UNKNOWN x_1 , x_2 , AND x_3 IS GIVEN BY

$$\begin{bmatrix} 4 & 2 & 1 \\ 6.25 & 2.5 & 1 \\ 9 & 3 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 8.57 \\ 10 \\ 12 \end{bmatrix}$$

FIND THE VALUES OF x_1 , x_2 , AND x_3 USING THE GAUSS-SEIDEL METHOD. ESTIMATE THE AMOUNT OF NICKEL IN THE ORGANIC PHASE WHEN 2.3 G/L IS IN THE AQUEOUS PHASE USING QUADRATIC INTERPOLATION. USE

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

AS THE INITIAL GUESS AND CONDUCT TWO ITERATIONS.

Solution:-

REWRITING THE EQUATIONS GIVES

$$\begin{aligned} x_1 &= \frac{8.57 - 2x_2 - x_3}{4} \\ x_2 &= \frac{10 - 6.25x_1 - x_3}{2.5} \\ x_3 &= \frac{12 - 9x_1 - 3x_2}{1} \end{aligned}$$

ITERATION #1

GIVEN THE INITIAL GUESS OF THE SOLUTION VECTOR AS

Averagecase Analysis Of Numerical Problems

Pierre L' Ecuyer, Art B. Owen



Averagecase Analysis Of Numerical Problems:

Average-Case Analysis of Numerical Problems Klaus Ritter, 2000-05-26 The average case analysis of numerical problems is the counterpart of the more traditional worst case approach The analysis of average error and cost leads to new insight on numerical problems as well as to new algorithms The book provides a survey of results that were mainly obtained during the last 10 years and also contains new results The problems under consideration include approximation optimal recovery and numerical integration of univariate and multivariate functions as well as zero finding and global optimization Background material e g on reproducing kernel Hilbert spaces and random fields is provided *Essays on the Complexity of Continuous Problems* Erich Novak, Henryk Woźniakowski, 2009 This book contains five essays on the complexity of continuous problems written for a wider audience The first four essays are based on talks presented in 2008 when Henryk Wozniakowski received an honorary doctoral degree from the Friedrich Schiller University of Jena The focus is on the introduction and history of the complexity of continuous problems as well as on recent progress concerning the complexity of high dimensional numerical problems The last essay provides a brief and informal introduction to the basic notions and concepts of information based complexity addressed to a general readership Encyclopaedia of Mathematics Michiel Hazewinkel, 2012-12-06 This is the second supplementary volume to Kluwer s highly acclaimed eleven volume Encyclopaedia of Mathematics This additional volume contains nearly 500 new entries written by experts and covers developments and topics not included in the previous volumes These entries are arranged alphabetically throughout and a detailed index is included This supplementary volume enhances the existing eleven volumes and together these twelve volumes represent the most authoritative comprehensive and up to date Encyclopaedia of Mathematics available *Lectures on Probability Theory and Statistics* Amir Dembo, Tadahisa Funaki, 2005-11-03 This volume contains two of the three lectures that were given at the 33rd Probability Summer School in Saint Flour July 6-23 2003 Amir Dembo s course is devoted to recent studies of the fractal nature of random sets focusing on some fine properties of the sample path of random walk and Brownian motion In particular the cover time for Markov chains the dimension of discrete limsup random fractals the multi scale truncated second moment and the Ciesielski Taylor identities are explored Tadahisa Funaki s course reviews recent developments of the mathematical theory on stochastic interface models mostly on the so called nabla varphi interface model The results are formulated as classical limit theorems in probability theory and the text serves with good applications of basic probability techniques Complexity in Numerical Optimization Panos M. Pardalos, 1993 Computational complexity originated from the interactions between computer science and numerical optimization is one of the major theories that have revolutionized the approach to solving optimization problems and to analyzing their intrinsic difficulty The main focus of complexity is the study of whether existing algorithms are efficient for the solution of problems and which problems are likely to be tractable The quest for developing efficient algorithms leads also to elegant general approaches for solving optimization problems and

reveals surprising connections among problems and their solutions This book is a collection of articles on recent complexity developments in numerical optimization The topics covered include complexity of approximation algorithms new polynomial time algorithms for convex quadratic minimization interior point algorithms complexity issues regarding test generation of NP hard problems complexity of scheduling problems min max fractional combinatorial optimization fixed point computations and network flow problems The collection of articles provide a broad spectrum of the direction in which research is going and help to elucidate the nature of computational complexity in optimization The book will be a valuable source of information to faculty students and researchers in numerical optimization and related areas **Stochastic and Global**

Optimization G. Dzemyda,V. Saltenis,A. Žilinskas,2006-04-11 In the paper we propose a model of tax incentives optimization for investment projects with a help of the mechanism of accelerated depreciation Unlike the tax holidays which influence on effective income tax rate accelerated depreciation affects on taxable income In modern economic practice the state actively use for an attraction of investment into the creation of new enterprises such mechanisms as accelerated depreciation and tax holidays The problem under our consideration is the following Assume that the state region is interested in realization of a certain investment project for example the creation of a new enterprise In order to attract a potential investor the state decides to use a mechanism of accelerated tax depreciation The following question arise What is a reasonable principle for choosing depreciation rate From the state's point of view the future investor's behavior will be rational It means that while looking at economic environment the investor choose such a moment for investment which maximizes his expected net present value NPV from the given project For this case both criteria and investment rule depend on proposed by the state depreciation policy For the simplicity we will suppose that the purpose of the state for a given project is a maximization of a discounted tax payments into the budget from the enterprise after its creation Of course these payments depend on the moment of investor's entry and therefore on the depreciation policy established by the state Numerical Linear Algebra and Optimization Philip E. Gill,Walter Murray,Margaret H. Wright,2021-05-13 This classic volume covers the fundamentals of two closely related topics linear systems linear equations and least squares and linear programming optimizing a linear function subject to linear constraints For each problem class stable and efficient numerical algorithms intended for a finite precision environment are derived and analyzed While linear algebra and optimization have made huge advances since this book first appeared in 1991 the fundamental principles have not changed These topics were rarely taught with a unified perspective and somewhat surprisingly this remains true 30 years later As a result some of the material in this book can be difficult to find elsewhere in particular techniques for updating the LU factorization descriptions of the simplex method applied to all inequality form and the analysis of what happens when using an approximate inverse to solve $Ax = b$ Numerical Linear Algebra and Optimization is primarily a reference for students who want to learn about numerical techniques for solving linear systems and or linear programming using the simplex method however Chapters 6 7 and 8 can be used as the text for an upper division course on

linear least squares and linear programming Understanding is enhanced by numerous exercises **Probability Theory and Mathematical Statistics** B. Grigelionis, J. Kubilius, V. Paulauskas, H. Pragarauskas, R. Rudzkis, V. Statulevičius, 2020-05-05 No detailed description available for Probability Theory and Mathematical Statistics **Geographic Information Systems for Transportation** Harvey J. Miller, Shih-Lung Shaw, 2001

GIS data and tools are revolutionizing transportation research and decision making allowing transportation analysts and professionals to understand and solve complex transportation problems that were previously impossible Here Miller and Shaw present a comprehensive discussion of fundamental geographic science and the applications of these principles using GIS and other software tools By providing thorough and accessible discussions of transportation analysis within a GIS environment this volume fills a critical niche in GIS T and GIS literature

Contemporary Trends in Discrete Mathematics Ronald L. Graham, DIMATIA (Group), DIMACS (Group), 1999 Twenty five papers from the May 1997 conference discuss current trends in discrete mathematics in all its versatility width and depth The largest number of papers deal with graph theory Other topics include a more structural algebraic approach combinatorial questions of an algebraic nature problems related to computer science and applications Annotation copyrighted by Book News Inc Portland OR **High Performance Networking, Computing, and Communication Systems** Yanwen Wu, 2011-11-02

This book constitutes the refereed post proceedings of the Second International Conference on High Performance Networking Computing and Communication systems ICHCC 2011 held in Singapore in May 2011 The conference was held together with the Second International Conference on Theoretical and Mathematical Foundations of Computer Science ICTMF 2011 which proceedings are published in CCIS 164 The 84 revised selected papers presented were carefully reviewed and selected for inclusion in the book The topics covered range from computational science engineering and technology to digital signal processing and computational biology to game theory and other related topics

Neurobiology of Attention Laurent Itti, Geraint Rees, John K. Tsotsos, 2005-03-31 A key property of neural processing in higher mammals is the ability to focus resources by selectively directing attention to relevant perceptions thoughts or actions Research into attention has grown rapidly over the past two decades as new techniques have become available to study higher brain function in humans non human primates and other mammals Neurobiology of Attention is the first encyclopedic volume to summarize the latest developments in attention research An authoritative collection of over 100 chapters organized into thematic sections provides both broad coverage and access to focused up to date research findings This book presents a state of the art multidisciplinary perspective on psychological physiological and computational approaches to understanding the neurobiology of attention Ideal for students as a reference handbook or for rapid browsing the book has a wide appeal to anybody interested in attention research Contains numerous quick reference articles covering the breadth of investigation into the subject of attention Provides extensive introductory commentary to orient and guide the reader Includes the most recent research results in this field of study **Iterative Approximation of Fixed Points** Vasile

Berinde,2007-04-20 This monograph gives an introductory treatment of the most important iterative methods for constructing fixed points of nonlinear contractive type mappings For each iterative method considered it summarizes the most significant contributions in the area by presenting some of the most relevant convergence theorems It also presents applications to the solution of nonlinear operator equations as well as the appropriate error analysis of the main iterative methods

Consistency Problems for Heath-Jarrow-Morton Interest Rate Models Damir Filipovic,2004-11-02 Bond markets differ in one fundamental aspect from standard stock markets While the latter are built up to a finite number of trade assets the underlying basis of a bond market is the entire term structure of interest rates an infinite dimensional variable which is not directly observable On the empirical side this necessitates curve fitting methods for the daily estimation of the term structure Pricing models on the other hand are usually built upon stochastic factors representing the term structure in a finite dimensional state space Written for readers with knowledge in mathematical finance in particular interest rate theory and elementary stochastic analysis this research monograph has threefold aims to bring together estimation methods and factor models for interest rates to provide appropriate consistency conditions and to explore some important examples

Complexity and Information J. F. Traub,Arthur G. Werschulz,1998-12-10 The twin themes of computational complexity and information pervade this 1998 book It starts with an introduction to the computational complexity of continuous mathematical models that is information based complexity This is then used to illustrate a variety of topics including breaking the curse of dimensionality complexity of path integration solvability of ill posed problems the value of information in computation assigning values to mathematical hypotheses and new improved methods for mathematical finance The style is informal and the goals are exposition insight and motivation A comprehensive bibliography is provided to which readers are referred for precise statements of results and their proofs As the first introductory book on the subject it will be invaluable as a guide to the area for the many students and researchers whose disciplines ranging from physics to finance are influenced by the computational complexity of continuous problems

Laplacian Eigenvectors of Graphs Türker Biyikoglu,Josef Leydold,Peter F. Stadler,2007-07-07 This fascinating volume investigates the structure of eigenvectors and looks at the number of their sign graphs nodal domains Perron components and graphs with extremal properties with respect to eigenvectors The Rayleigh quotient and rearrangement of graphs form the main methodology Eigenvectors of graph Laplacians may seem a surprising topic for a book but the authors show that there are subtle differences between the properties of solutions of Schrödinger equations on manifolds on the one hand and their discrete analogs on graphs

A Concise Course on Stochastic Partial Differential Equations Claudia Prévôt,Michael Röckner,2007-05-26 These lectures concentrate on nonlinear stochastic partial differential equations SPDE of evolutionary type There are three approaches to analyze SPDE the martingale measure approach the mild solution approach and the variational approach The purpose of these notes is to give a concise and as self contained as possible an introduction to the variational approach A large part of

necessary background material is included in appendices

Proceedings of the Fifth Annual ACM-SIAM Symposium on Discrete Algorithms, 1994-01-01 The January 1994 Symposium was jointly sponsored by the ACM Special Interest Group for Automata and Computability Theory and the SIAM Activity Group on Discrete Mathematics Among the topics in 79 refereed papers comparing point sets under projection on line search in a simple polygon low degree tests maximal empty ellipsoids roots of a polynomial and its derivatives dynamic algebraic algorithms fast comparison of evolutionary trees an efficient algorithm for dynamic text editing and tight bounds for dynamic storage allocation No index Annotation copyright by Book News Inc Portland OR

Monte Carlo and Quasi-Monte Carlo Methods 2008 Pierre L'Ecuyer, Art B. Owen, 2010-01-14 This book represents the refereed proceedings of the Eighth International Conference on Monte Carlo MC and Quasi Monte Carlo QMC Methods in Scientific Computing held in Montreal Canada in July 2008 It covers the latest theoretical developments as well as important applications of these methods in different areas It contains two tutorials eight invited articles and 32 carefully selected articles based on the 135 contributed presentations made at the conference This conference is a major event in Monte Carlo methods and is the premiere event for quasi Monte Carlo and its combination with Monte Carlo This series of proceedings volumes is the primary outlet for quasi Monte Carlo research

Combinatorial Stochastic Processes Jim Pitman, 2006-07-21 The purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes There is particular focus on the theory of random combinatorial structures such as partitions permutations trees forests and mappings and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes

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