## MA4541: COMPUTATIONAL LINEAR ALGEBRA

## Effective Term

Semester A 2022/23

## Part I Course Overview

Course Title
Computational Linear Algebra

## Subject Code

MA - Mathematics
Course Number
4541
Academic Unit
Mathematics (MA)
College/School
College of Science (SI)
Course Duration
One Semester
Credit Units
3

Level
B1, B2, B3, B4 - Bachelor's Degree
Medium of Instruction
English
Medium of Assessment
English
Prerequisites
MA2503 Linear Algebra
Precursors
MA3525 Elementary Numerical Methods
Equivalent Courses
Nil
Exclusive Courses
Nil

## Part II Course Details

## Abstract

This course introduces mathematical concepts of computer arithmetic and numerical linear algebra. It develops computational methods and techniques for solving various matrix computation problems and their applications in science/ engineering.

Course Intended Learning Outcomes (CILOs)

| CILOs |  | Weighting (if DEC-A1 <br> app.) |  | DEC-A2 |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
| 1 | explain at high level concepts from numerical <br> linear algebra, matrix analysis and scientific <br> computation. | 15 | x |  |  |
| 2 | solve linear systems algorithmically by Gaussian <br> elimination, partial pivoting and Cholesky <br> decomposition. | 15 | x |  |  |
| 3 | present backward stability analysis to evaluate <br> accuracy of numerical solutions. | 10 |  | x | x |
| 4 | apply computational methods to find least <br> squares solutions to linear systems. | 20 | x | x |  |
| 5 | solve matrix eigenvalue problems by iterative <br> methods. | 25 | x | x |  |
| 6 | evaluate numerical calculations and analyze <br> solutions of linear algebra problems with <br> computer software packages. | 15 | x | x |  |

## A1: Attitude

Develop an attitude of discovery/innovation/creativity, as demonstrated by students possessing a strong sense of curiosity, asking questions actively, challenging assumptions or engaging in inquiry together with teachers.

A2: Ability
Develop the ability/skill needed to discover/innovate/create, as demonstrated by students possessing critical thinking skills to assess ideas, acquiring research skills, synthesizing knowledge across disciplines or applying academic knowledge to real-life problems.

## A3: Accomplishments

Demonstrate accomplishment of discovery/innovation/creativity through producing /constructing creative works/new artefacts, effective solutions to real-life problems or new processes.

Teaching and Learning Activities (TLAs)

| TLAs |  | Brief Description | CILO No. | Hours/week (if <br> applicable) |
| :--- | :--- | :--- | :--- | :--- |
| 1 | Lectures | Learning through <br> teaching is primarily <br> based on lectures. | $1,2,3,4,5,6$ | 39 hours in total |


| 2 | Take-home assignments | Learning through take- <br> home assignments helps <br> students apply concepts <br> and perform numerical <br> methods of solving linear <br> systems, least squares <br> and matrix eigenvalue <br> problems. | $1,2,3,4,5,6$ | after-class |
| :--- | :--- | :--- | :--- | :--- |
| 3 | Project(s) | Learning through <br> project(s) helps students <br> implement mathematical <br> and computational <br> techniques in solving <br> practical problems <br> involving numerical <br> linear algebra. It also <br> helps students to <br> communicate and <br> collaborate effectively in <br> the team. | 6 | after-class |

Assessment Tasks / Activities (ATs)

|  | ATs | CILO No. | Weighting (\%) | Remarks (e.g. Parameter for GenAI use) |
| :---: | :---: | :---: | :---: | :---: |
| 1 | Test | 1, 2, 3, 4 | 20 | Questions are designed for the first part of the course to see how well students have learned mathematical concepts and computational techniques of solving linear systems and least squares problems. |
| 2 | Hand-in assignments | 1, 2, 3, 4, 5, 6 | 15 | These are skills based assessment which enables students to implement methods of numerical linear algebra in linear systems, least squares and matrix eigenvalue problems. |
| 3 | Project | 6 | 5 | Students are assessed on their ability in applying numerical and computational methods for solving more sophisticated problems in linear algebra, as well as on the presentation of results with analysis. |

## Continuous Assessment (\%)

## Examination (\%)

60
Examination Duration (Hours)
3

## Additional Information for ATs

40\% Coursework
60\% Examination (Duration: 3 hours, at the end of the semester)
For a student to pass the course, at least $30 \%$ of the maximum mark for the examination must be obtained.

## Assessment Rubrics (AR)

## Assessment Task

1. Test

## Criterion

Ability in problem solving
Excellent (A+, A, A-)
High
Good (B+, B, B-)
Significant
Fair (C+, C, C-)
Moderate
Marginal (D)
Basic
Failure (F)
Not even reaching marginal levels

## Assessment Task

2. Hand-in assignments

Criterion
Understanding of concepts and applications
Excellent (A+, A, A-)
High
Good (B+, B, B-)
Significant
Fair (C+, C, C-)
Moderate
Marginal (D)
Basic
Failure (F)
Not even reaching marginal levels

## Assessment Task

3. Project

## Criterion

Creativity and Team work ability
Excellent (A+, A, A-)
High
Good (B+, B, B-)
Significant
Fair (C+, C, C-)
Moderate
Marginal (D)
Basic
Failure (F)
Not even reaching marginal levels

## Assessment Task

4. Examination

Criterion
Comprehensive ability in independent problem solving
Excellent (A+, A, A-)
High
Good (B+, B, B-)
Significant
Fair (C+, C, C-)
Moderate
Marginal (D)
Basic

## Failure (F)

Not even reaching marginal levels

## Part III Other Information

## Keyword Syllabus

Matrix analysis. Linear systems of equations. Condition number and backward stability analysis. Orthogonalization and least squares. Matrix eigenvalue problems and singular value decomposition. Conjugate gradient and related iterative methods for linear systems. Lanczos and Arnoldi methods for eigenvalue problems.

## Reading List

Compulsory Readings

| Title |  |
| :--- | :--- |
| 1 | D. Bau and L. N. Trefethen, Numerical Linear Algebra, SIAM, 1997. |
| 2 | J. W. Demmel, Applied Numerical Linear Algebra, SIAM, 1997. |

Additional Readings
Title
1 G. H. Golub and C. F. Van Loan, Matrix Computations, 4th edition, The Johns Hopkins University Press, 2013.

