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Numerical Linear Algebra

1997-06-01

numerical linear algebra is a concise insightful and elegant introduction to the field of numerical linear algebra

Numerical Linear Algebra

2022-06-17

since its original appearance in 1997 numerical linear algebra has been a leading textbook in its field used in universities around the world it is noted for its 40 lecture sized short chapters and its clear and inviting style it is reissued here with a new foreword by james nagy and a new afterword by yuji nakatsukasa about subsequent developments

Spectra and Pseudospectra

2020-05-26

pure and applied mathematicians physicists scientists and engineers use matrices and operators and their eigenvalues in quantum mechanics fluid mechanics structural analysis acoustics ecology numerical analysis and many other areas however in some applications the usual analysis based on eigenvalues fails for example eigenvalues are often ineffective for analyzing dynamical systems such as fluid flow markov chains ecological models and matrix iterations that s where this book comes in this is the authoritative work on nonnormal matrices and operators written by the authorities who made them famous each of the sixty sections is written as a self contained essay each document is a lavishly illustrated introductory survey of its topic complete with beautiful numerical experiments and all the right references the breadth of included topics and the numerous applications that provide links between fields will make this an essential reference in mathematics and related sciences

Spectral Methods in MATLAB

2000-07-01

mathematics of computing numerical analysis

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Handbook of Linear Algebra

2013-11-26

with a substantial amount of new material the handbook of linear algebra second edition provides comprehensive coverage of linear algebra concepts applications and computational software packages in an easy to use format it guides you from the very elementary aspects of the subject to the frontiers of current research along with revisions and updates throughout the second edition of this bestseller includes 20 new chapters new statistical methods for psychology

howell instructor manual

to the second edition separate chapters on schur complements additional types of canonical forms tensors matrix polynomials matrix equations special types of matrices generalized inverses matrices over finite fields invariant subspaces representations of quivers and spectral sets new chapters on combinatorial matrix theory topics such as tournaments the minimum rank problem and spectral graph theory as well as numerical linear algebra topics including algorithms for structured matrix computations stability of structured matrix computations and nonlinear eigenvalue problems more chapters on applications of linear algebra including epidemiology and quantum error correction new chapter on using the free and open source software system sage for linear algebra additional sections in the chapters on sign pattern matrices and applications to geometry conjectures and open problems in most chapters on advanced topics highly praised as a valuable resource for anyone who uses linear algebra the first edition covered virtually all aspects of linear algebra and its applications this edition continues to encompass the fundamentals of linear algebra combinatorial and numerical linear algebra and applications of linear algebra to various disciplines while also covering up to date software packages for linear algebra computations

Spectra and Pseudospectra

2005-08-07

pure and applied mathematicians physicists scientists and engineers use matrices and operators and their eigenvalues in quantum mechanics fluid mechanics structural analysis acoustics ecology numerical analysis and many other areas however in some applications the usual analysis based on eigenvalues fails for example eigenvalues are often ineffective for analyzing dynamical systems such as fluid flow markov chains ecological models and matrix iterations that s where this book comes in this is the authoritative work on nonnormal matrices and operators written by the authorities who made them famous each of the sixty sections is written as a self contained essay each document is a lavishly illustrated introductory survey of its topic complete with beautiful numerical experiments and all the right references the breadth of included topics and the numerous applications that provide links between fields will make this an essential reference in mathematics and related sciences

The Graduate Student's Guide to Numerical Analysis '98

2012-12-06

detailed lecture notes on six topics at the forefront of current research in numerical analysis and applied mathematics with each set of notes presenting a self contained guide to a current research area and supplemented by an extensive bibliography in addition most of the notes contain detailed proofs of the key results they start from a level suitable for first year graduates in applied mathematics mathematical analysis or numerical analysis and proceed to current research topics readers will thus quickly gain an insight into the important results and techniques in each area without recourse to the large research literature current unsolved problems are also described and directions for future research given

GMRES/CR and Arnoldi/Lanczos as Matrix Approximation Problems

1992

this is a wonderful book full of the latest material on toeplitz matrices and operators including norms spectra pseudospectra fields of values and polynomial hulls the notes at the end of the chapters are especially interesting and the exercises are challenging the writing is careful and precise but also entertaining anne greenbaum professor of mathematics university of washington this book is a tremendous resource for all aspects of the spectral theory of banded toeplitz matrices it will be the first place i turn when looking for many results in this field and given this book s amazing breadth and depth i expect to find just what i need mark embree assistant professor of computational and applied mathematics rice university this self contained introduction to the behavior of several spectral characteristics of large toeplitz band matrices is the first systematic presentation of a relatively large body of knowledge covering everything from classic results to the most recent

developments spectral properties of banded toeplitz matrices is an important resource the spectral characteristics include determinants eigenvalues and eigenvectors pseudospectra and pseudomodes singular values norms and condition numbers toeplitz matrices emerge in many applications and the literature on them is immense they remain an active field of research with many facets and the material on banded ones until now has primarily been found in research papers the book may serve both as a text for introducing the material and as a reference the approach is based on the know how and experience of the authors in combining functional analytical methods with hard analysis and in applying operator theoretical methods to matrix theory which reveals the essence of several phenomena and leads to significant improvements in existing results all basic results presented in the book are precisely stated as theorems and accompanied by full proofs audience this book is written for applied mathematicians engineers and scientists who encounter toeplitz matrices in their research it also will be of interest to mathematicians in the fields of operator theory numerical analysis structured matrices or random matrix theory and physicists chemists biologists and economists who deal with stationary statistical and stochastic problems parts of the book are suitable for use as a graduate level text on toeplitz matrices or analysis contents preface chapter 1 infinite matrices chapter 2 determinants chapter 3 stability chapter 4 instability chapter 5 norms chapter 6 condition numbers chapter 7 substitutes for the spectrum chapter 8 transient behavior chapter 9 singular values chapter 10 extreme eigenvalues chapter 11 eigenvalue distribution chapter 12 eigenvectors and pseudomodes chapter 13 structured perturbations chapter 14 impurities bibliography index

Spectral Properties of Banded Toeplitz Matrices

2005-01-01

an undergraduate textbook that highlights motivating applications and contains summary sections examples exercises online matlab codes and a matlab toolkit all the major topics of computational linear algebra are covered from basic concepts to advanced topics such as the quadratic eigenvalue problem in later chapters

Numerical Linear Algebra and Applications, Second Edition

2010-02-04

numerical linear algebra digital signal processing and parallel algorithms are three disciplines with a great deal of activity in the last few years the interaction between them has been growing to a level that merits an advanced study institute dedicated to the three areas together this volume gives an account of the main results in this interdisciplinary field the following topics emerged as major themes of the meeting singular value and eigenvalue decompositions including applications toeplitz matrices including special algorithms and architectures recursive least squares in linear algebra digital signal processing and control updating and downdating techniques in linear algebra and signal processing stability and sensitivity analysis of special recursive least squares problems special architectures for linear algebra and signal processing this book contains tutorials on these topics given by leading scientists in each of the three areas a consider able number of new research results are presented in contributed papers the tutorials and papers will be of value to anyone interested in the three disciplines

Numerical Linear Algebra, Digital Signal Processing and Parallel Algorithms

2012-12-06

an introduction to numerical analysis combining rigour with practical applications and providing numerous exercises plus solutions

An Introduction to Numerical Analysis

2003-08-28

this book provides an extensive introduction to numerical computing from the viewpoint of backward error analysis the intended audience includes students and researchers in science engineering and mathematics the approach taken is somewhat informal owing to the wide variety of backgrounds of the readers but the central ideas of backward error and sensitivity conditioning are systematically emphasized the book is divided into four parts part i provides the background preliminaries including floating point arithmetic polynomials and computer evaluation of functions part ii covers numerical linear algebra part iii covers interpolation the fft and quadrature and part iv covers numerical solutions of differential equations including initial value problems boundary value problems delay differential equations and a brief chapter on partial differential equations the book contains detailed illustrations chapter summaries and a variety of exercises as well some matlab codes provided online as supplementary material i really like the focus on backward error analysis and condition this is novel in a textbook and a practical approach that will bring welcome attention lawrence f shampine a graduate introduction to numerical methods and backward error analysis has been selected by computing reviews as a notable book in computing in 2013 computing reviews best of 2013 list consists of book and article nominations from reviewers cr category editors the editors in chief of journals and others in the computing community

A Graduate Introduction to Numerical Methods

2013-12-12

this is a textbook on classical polynomial and rational approximation theory for the twenty first century aimed at advanced undergraduates and graduate students across all of applied mathematics it uses matlab to teach the field s most important ideas and results approximation theory and approximation practice extended edition differs fundamentally from other works on approximation theory in a number of ways its emphasis is on topics close to numerical algorithms concepts are illustrated with chebfun and each chapter is a publishable matlab m file available online the book centers on theorems and methods for analytic functions which appear so often in applications rather than on functions at the edge of discontinuity with their seductive theoretical challenges original sources are cited rather than textbooks and each item in the bibliography is accompanied by an editorial comment in addition each chapter has a collection of exercises which span a wide range from mathematical theory to chebfun based numerical experimentation this textbook is appropriate for advanced undergraduate or graduate students who have an understanding of numerical analysis and complex analysis it is also appropriate for seasoned mathematicians who use matlab

Approximation Theory and Approximation Practice, Extended Edition

2019-01-01

numerical analysis is the subject of applied mathematics concerned mainly with using computers in evaluating or approximating mathematical models as such it is crucial to all applications of mathematics in science and engineering as well as being an important discipline on its own acta numerica surveys annually the most important developments in numerical analysis and scientific computing the subjects and authors of the substantive survey articles are chosen by a distinguished international editorial board so as to report the most important developments in the subject in a manner accessible to the wider community of professionals with an interest in scientific computing

Acta Numerica 1999: Volume 8

1999-07-22

and use of algorithms for the fundamental problems of numerical computation linear algebra finding roots approximating data and functions and solving differential equations the book is organized with simpler methods in the first half and more advanced methods in the second half allowing use for either a single course or a sequence of two courses the authors take readers from basic to advanced methods illustrating them with over 200 self contained matlab functions and examples designed for those with no prior matlab experience although the text provides many examples exercises and illustrations the aim of the authors is not to provide a cookbook per se but rather an exploration of the principles of cooking the authors have developed an online resource that includes well tested materials related to every chapter among these materials are lecture related slides and videos ideas for student projects laboratory exercises computational examples and scripts and all the functions presented in the book the book is intended for advanced undergraduates in math applied math engineering or science disciplines as well as for researchers and professionals looking for an introduction to a subject they missed or overlooked in their education

Fundamentals of Numerical Computation

2017-12-21

designed for use by first year graduate students from a variety of engineering and scientific disciplines this comprehensive textbook covers the solution of linear systems least squares problems eigenvalue problems and the singular value decomposition the author who helped design the widely used lapack and scalapack linear algebra libraries draws on this experience to present state of the art techniques for these problems including recommendations of which algorithms to use in a variety of practical situations algorithms are derived in a mathematically illuminating way including condition numbers and error bounds direct and iterative algorithms suitable for dense and sparse matrices are discussed algorithm design for modern computer architectures where moving data is often more expensive than arithmetic operations is discussed in detail using lapack as an illustration there are many numerical examples throughout the text and in the problems at the ends of chapters most of which are written in matlab and are freely available on the demmel discusses several current research topics making students aware of both the lively research taking place and connections to other parts of numerical analysis mathematics and computer science some of this material is developed in questions at the end of each chapter which are marked easy medium or hard according to their difficulty some questions are straightforward supplying proofs of lemmas used in the text others are more difficult theoretical or computing problems questions involving significant amounts of programming are marked programming the computing questions mainly involve matlab programming and others involve retrieving using and perhaps modifying lapack code from netlib

Applied Numerical Linear Algebra

1997-01-01

accuracy and stability of numerical algorithms gives a thorough up to date treatment of the behavior of numerical algorithms in finite precision arithmetic it combines algorithmic derivations perturbation theory and rounding error analysis all enlivened by historical perspective and informative quotations this second edition expands and updates the coverage of the first edition 1996 and includes numerous improvements to the original material two new chapters treat symmetric indefinite systems and skew symmetric systems and nonlinear systems and newton s method twelve new sections include coverage of additional error bounds for gaussian elimination rank revealing lu factorizations weighted and constrained least squares problems and the fused multiply add operation found on some modern computer architectures

Accuracy and Stability of Numerical Algorithms

2002-01-01

this book presents the mathematical foundations of systems theory in a self contained comprehensive detailed and mathematically rigorous way it is devoted to the analysis of dynamical systems and combines features of a

detailed introductory textbook with that of a reference source the book contains many examples and figures illustrating the text which help to bring out the intuitive ideas behind the mathematical constructions

Mathematical Systems Theory I

2011-08-03

this is the only book on spectral methods built around matlab programs along with finite differences and finite elements spectral methods are one of the three main technologies for solving partial differential equations on computers since spectral methods involve significant linear algebra and graphics they are very suitable for the high level programming of matlab this hands on introduction is built around forty short and powerful matlab programs which the reader can download from the world wide

Spectral Methods in MATLAB

2000-01-01

this revised edition discusses numerical methods for computing eigenvalues and eigenvectors of large sparse matrices it provides an in depth view of the numerical methods that are applicable for solving matrix eigenvalue problems that arise in various engineering and scientific applications each chapter was updated by shortening or deleting outdated topics adding topics of more recent interest and adapting the notes and references section significant changes have been made to chapters 6 through 8 which describe algorithms and their implementations and now include topics such as the implicit restart techniques the jacobi davidson method and automatic multilevel substructuring

Numerical Methods for Large Eigenvalue Problems

2011-01-01

2002-02

this new edited book focuses on the contemporary developments and results in mathematical systems theory and control it is a book in honor of diederich hinrichsen for his fundamental contributions and achievements in the fields of linear systems theory and control theory and for his long term achievements in establishing mathematical systems theory in germany the book includes invited peer reviewed authoritative expositions and surveys of these fields presented by leading international researchers a key theme of the book is the stability and robustness of linear and nonlinear systems using the concepts of stability radii and spectral value sets chapters survey recent advances in linear and nonlinear systems theory including parameterization problems and behaviors of linear systems convolutional codes and complementary systems and hybrid systems in addition the volume examines controllability and stabilization of infinite dimensional systems allowing for hysteresis nonlinearities with functional analytic and algebraic approaches features and topics include linear and nonlinear systems theory control theory and applications robust stability of multivariate polynomials stability radii of slowly time varying systems invariance radius for nonlinear systems parametrization of conditioned invariant subspaces the book is an essential resource for all researchers and professionals in applied mathematics and control engineering who are

Advances in Mathematical Systems Theory

2012-12-06

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2023-03-14

[7]

revised and updated the third edition of golub and van loan's classic text in computer science provides essential information about the mathematical background and algorithmic skills required for the production of numerical software this new edition includes thoroughly revised chapters on matrix multiplication problems and parallel matrix computations expanded treatment of cs decomposition an updated overview of floating point arithmetic a more accurate rendition of the modified gram schmidt process and new material devoted to gmres qmr and other methods designed to handle the sparse unsymmetric linear system problem

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Matrix Computations

1996-10-15

fast solvers for elliptic pdes form a pillar of scientific computing they enable detailed and accurate simulations of electromagnetic fields fluid flows biochemical processes and much more this textbook provides an introduction to fast solvers from the point of view of integral equation formulations which lead to unparalleled accuracy and speed in many applications the focus is on fast algorithms for handling dense matrices that arise in the discretization of integral operators such as the fast multipole method and fast direct solvers while the emphasis is on techniques for dense matrices the text also describes how similar techniques give rise to linear complexity algorithms for computing the inverse or the lu factorization of a sparse matrix resulting from the direct discretization of an elliptic pde this is the first textbook to detail the active field of fast direct solvers introducing readers to modern linear algebraic techniques for accelerating computations such as randomized algorithms interpolative decompositions and data sparse hierarchical matrix representations written with an emphasis on mathematical intuition rather than theoretical details it is richly illustrated and provides pseudocode for all key techniques fast direct solvers for elliptic pdes is appropriate for graduate students in applied mathematics and scientific computing engineers and scientists looking for an accessible introduction to integral equation methods and fast solvers and researchers in computational mathematics who want to quickly catch up on recent advances in randomized algorithms and techniques for working with data sparse matrices

Fast Direct Solvers for Elliptic PDEs

2019-12-16

introduces the fundamentals of numerical mathematics and illustrates its applications to a wide variety of disciplines in physics and engineering applying numerical mathematics to solve scientific problems this book helps readers understand the mathematical and algorithmic elements that lie beneath numerical and computational methodologies in order to determine the suitability of certain techniques for solving a given problem it also contains examples related to problems arising in classical mechanics thermodynamics electricity and quantum physics fundamentals of numerical mathematics for physicists and engineers is presented in two parts part i addresses the root finding of univariate transcendental equations polynomial interpolation numerical differentiation and numerical integration part ii examines slightly more advanced topics such as introductory numerical linear algebra parameter dependent systems of nonlinear equations numerical fourier analysis and ordinary differential equations initial value problems and univariate boundary value problems chapters cover newton s method lebesgue constants conditioning barycentric interpolatory formula clenshaw

curtis quadrature gmres matrix free krylov linear solvers homotopy numerical continuation differentiation matrices for boundary value problems runge kutta and linear multistep formulas for initial value problems each section concludes with matlab hands on computer practicals and problem and exercise sets this book provides a modern perspective of numerical mathematics by introducing top notch techniques currently used by numerical analysts contains two parts each of which has been designed as a one semester course includes computational practicals in matlab with solutions at the end of each section for the instructor to monitor the student's progress through potential exams or short projects contains problem and exercise sets also with solutions at the end of each section fundamentals of numerical mathematics for physicists and engineers is an excellent book for advanced undergraduate or graduate students in physics mathematics or engineering it will also benefit students in other scientific fields in which numerical methods may be required such as chemistry or biology

Fundamentals of Numerical Mathematics for Physicists and Engineers

2020-05-26

this textbook is intended to introduce advanced undergraduate and early career graduate students to the field of numerical analysis this field pertains to the design analysis and implementation of algorithms for the approximate solution of mathematical problems that arise in applications spanning science and engineering and are not practical to solve using analytical techniques such as those taught in courses in calculus linear algebra or differential equations topics covered include computer arithmetic error analysis solution of systems of linear equations least squares problems eigenvalue problems nonlinear equations optimization polynomial interpolation and approximation numerical differentiation and integration ordinary differential equations and partial differential equations for each problem considered the presentation includes the derivation of solution techniques analysis of their efficiency accuracy and robustness and details of their implementation illustrated through the python programming language this text is suitable for a year long sequence in numerical analysis and can also be used for a one semester course in numerical linear algebra

Explorations In Numerical Analysis: Python Edition

2021-01-14

a comprehensive introduction to preconditioning techniques now an essential part of successful and efficient iterative solutions of matrices

Matrix Preconditioning Techniques and Applications

2005-07-14

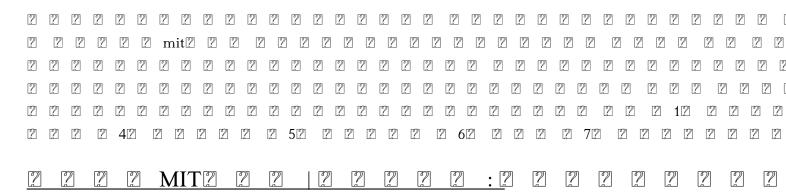
this book differs from traditional numerical analysis texts in that it focuses on the motivation and ideas behind the algorithms presented rather than on detailed analyses of them it presents a broad overview of methods and software for solving mathematical problems arising in computational modeling and data analysis including proper problem formulation selection of effective solution algorithms and interpretation of results in the 20 years since its original publication the modern fundamental perspective of this book has aged well and it continues to be used in the classroom this classics edition has been updated to include pointers to python software and the chebfun package expansions on barycentric formulation for lagrange polynomial interpretation and stochastic methods and the availability of about 100 interactive educational modules that dynamically illustrate the concepts and algorithms in the book scientific computing an introductory survey second edition is intended as both a textbook and a reference for computationally oriented disciplines that need to solve mathematical problems

Scientific Computing

focusing on special matrices and matrices which are in some sense near to structured matrices this volume covers a broad range of topics of current interest in numerical linear algebra exploitation of these less obvious structural properties can be of great importance in the design of efficient numerical methods for example algorithms for matrices with low rank block structure matrices with decay and structured tensor computations applications range from quantum chemistry to queuing theory structured matrices arise frequently in applications examples include banded and sparse matrices toeplitz type matrices and matrices with semi separable or quasi separable structure as well as hamiltonian and symplectic matrices the associated literature is enormous and many efficient algorithms have been developed for solving problems involving such matrices the text arose from a c i m e course held in cetraro italy in june 2015 which aimed to present this fast growing field to young researchers exploiting the expertise of five leading lecturers with different theoretical and application perspectives

Exploiting Hidden Structure in Matrix Computations: Algorithms and Applications

2017-01-24



2021-10-28

this superb book is timely and is written with great attention paid to detail particularly in its referencing of the literature the book has a wonderful blend of theory and code matlab so will be useful both to nonexperts and to experts in the field alan laub professor university of california los angeles the only book devoted exclusively to matrix functions this research monograph gives a thorough treatment of the theory of matrix functions and numerical methods for computing them the author's elegant presentation focuses on the equivalent definitions of f a via the jordan canonical form polynomial interpolation and the cauchy integral formula and features an emphasis on results of practical interest and an extensive collection of problems and solutions functions of matrices theory and computation is more than just a monograph on matrix functions its wide ranging content including an overview of applications historical references and miscellaneous results tricks and techniques with an fa connection makes it useful as a general reference in numerical linear algebra other key features of the book include development of the theory of conditioning and properties of the fréchet derivative an emphasis on the schur decomposition the block parlett recurrence and judicious use of padé approximants the inclusion of new unpublished research results and improved algorithms a chapter devoted to the f a b problem and a matlab toolbox providing implementations of the key algorithms audience this book is for specialists in numerical analysis and applied linear algebra as well as anyone wishing to learn about the theory of matrix functions and state of the art methods for computing them it can be used for a graduate level course on functions of matrices and is a suitable reference for an advanced course on applied or numerical linear algebra it is also particularly well suited for self study contents list of figures list of tables preface chapter 1 theory of matrix functions chapter 2 applications chapter 3 conditioning chapter 4 techniques for general functions chapter 5 matrix sign function chapter 6 matrix square root chapter 7 matrix pth root chapter 8 the polar decomposition chapter 9 schur parlett algorithm chapter 10 matrix exponential chapter 11 matrix logarithm chapter 12 matrix cosine and sine chapter 13 function of matrix times vector f a b chapter 14 miscellany appendix a notation appendix b background definitions and useful facts appendix c operation counts appendix d matrix function toolbox appendix e solutions to problems bibliography index

Functions of Matrices

2008-09-11

gaussian quadrature is a powerful technique for numerical integration that falls under the broad category of spectral methods the purpose of this work is to provide an introduction to the theory and practice of gaussian quadrature we study the approximation theory of trigonometric and orthogonal polynomials and related functions and examine the analytical framework of gaussian quadrature we discuss gaussian quadrature for bandlimited functions a topic inspired by some recent developments in the analysis of prolate spheroidal wave functions algorithms for the computation of the quadrature nodes and weights are described several applications of gaussian quadrature are given ranging from the evaluation of special functions to pseudospectral methods for solving differential equations software realization of select algorithms is provided table of contents introduction approximating with polynomials and related functions gaussian quadrature applications links to mathematical software

Theory and Applications of Gaussian Quadrature Methods

2022-05-31

a comprehensive guide to the theory intuition and application of numerical methods in linear algebra analysis and differential equations with extensive commentary and code for three essential scientific computing languages julia python and matlab



2021-02-25

this textbook develops the fundamental skills of numerical analysis designing numerical methods implementing them in computer code and analyzing their accuracy and efficiency a number of mathematical problems interpolation integration linear systems zero finding and differential equations are considered and some of the most important methods for their solution are demonstrated and analyzed notable features of this book include the development of chebyshev methods alongside more classical ones a dual emphasis on theory and experimentation the use of linear algebra to solve problems from analysis which enables students to gain a greater appreciation for both subjects and many examples and exercises numerical analysis theory and experiments is designed to be the primary text for a junior or senior level undergraduate course in numerical analysis for mathematics majors scientists and engineers interested in numerical methods particularly those seeking an accessible introduction to chebyshev methods will also be interested in this book

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1978

mathematics of computing numerical analysis

Numerical Methods for Scientific Computing

2022-03-13

Numerical Analysis

2019-04-18

Lectures on Finite Precision Computations

1996-01-01

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