



ROUNDING ERRORS IN ALGEBRAIC PROCESSES

J. H. Wilkinson

Rounding Errors In Algebraic Processes

James Hardy Wilkinson



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similar ones The first two chapters provide the required background from mathematics and computer science needed to work effectively in matrix computations The remaining chapters are devoted to the LU and QR decompositions their computation and applications The singular value decomposition is also treated although algorithms for its computation will appear in the second volume of the series The present volume contains 65 algorithms formally presented in pseudocode Other volumes in the series will treat eigensystems iterative methods sparse matrices and structured problems The series is aimed at the nonspecialist who needs more than black box proficiency with matrix computations To give the series focus the emphasis is on algorithms their derivation and their analysis The reader is assumed to have a knowledge of elementary analysis and linear algebra and a reasonable amount of programming experience typically that of the beginning graduate engineer or the undergraduate in an honors program Strictly speaking the individual volumes are not textbooks although they are intended to teach the guiding principle being that if something is worth explaining it is worth explaining fully This has necessarily restricted the scope of the series but the selection of topics should give the reader a sound basis for further study

Numerical Methods for Least Squares Problems Ake Björck, 1996-12-01 The method of least squares the principal tool for reducing the influence of errors when fitting models to given observations **Condition** Peter Bürgisser, Felipe Cucker, 2013-08-15 This book gathers threads that have evolved across different mathematical disciplines into seamless narrative It deals with condition as a main aspect in the understanding of the performance regarding both stability and complexity of numerical algorithms While the role of condition was shaped in the last half century so far there has not been a monograph treating this subject in a uniform and systematic way The book puts special emphasis on the probabilistic analysis of numerical algorithms via the analysis of the corresponding condition The exposition's level increases along the book starting in the context of linear algebra at an undergraduate level and reaching in its third part the recent developments and partial solutions for Smale's 17th problem which can be explained within a graduate course Its middle part contains a condition based course on linear programming that fills a gap between the current elementary expositions of the subject based on the simplex method and those focusing on convex programming **Introduction to Matrix**

Computations G. W. Stewart, 1973-06-15 Numerical linear algebra is far too broad a subject to treat in a single introductory volume Stewart has chosen to treat algorithms for solving linear systems linear least squares problems and eigenvalue problems involving matrices whose elements can all be contained in the high speed storage of a computer By way of theory the author has chosen to discuss the theory of norms and perturbation theory for linear systems and for the algebraic eigenvalue problem These choices exclude among other things the solution of large sparse linear systems by direct and iterative methods linear programming and the useful Perron Frobenius theory and its extensions However a person who has fully mastered the material in this book should be well prepared for independent study in other areas of numerical linear algebra **The Computer from Pascal to von Neumann** Herman H. Goldstine, 2008-09-02 In 1942 Lt Herman H

Goldstine a former mathematics professor was stationed at the Moore School of Electrical Engineering at the University of Pennsylvania It was there that he assisted in the creation of the ENIAC the first electronic digital computer The ENIAC was operational in 1945 but plans for a new computer were already underway The principal source of ideas for the new computer was John von Neumann who became Goldstine s chief collaborator Together they developed EDVAC successor to ENIAC After World War II at the Institute for Advanced Study they built what was to become the prototype of the present day computer Herman Goldstine writes as both historian and scientist in this first examination of the development of computing machinery from the seventeenth century through the early 1950s His personal involvement lends a special authenticity to his narrative as he sprinkles anecdotes and stories liberally through his text

Numerical Solution of Algebraic Riccati Equations Dario A. Bini, Bruno Iannazzo, Beatrice Meini, 2012-03-31 This treatment of the basic theory of algebraic Riccati equations describes the classical as well as the more advanced algorithms for their solution in a manner that is accessible to both practitioners and scholars It is the first book in which nonsymmetric algebraic Riccati equations are treated in a clear and systematic way Some proofs of theoretical results have been simplified and a unified notation has been adopted Readers will find a unified discussion of doubling algorithms which are effective in solving algebraic Riccati equations as well as a detailed description of all classical and advanced algorithms for solving algebraic Riccati equations and their MATLAB codes This will help the reader gain an understanding of the computational issues and provide ready to use implementation of the different solution techniques

Introduction to Numerical Analysis J. Stoer, R. Bulirsch, 2013-03-09 On the occasion of this new edition the text was enlarged by several new sections Two sections on B splines and their computation were added to the chapter on spline functions Due to their special properties their flexibility and the availability of well tested programs for their computation B splines play an important role in many applications Also the authors followed suggestions by many readers to supplement the chapter on elimination methods with a section dealing with the solution of large sparse systems of linear equations Even though such systems are usually solved by iterative methods the realm of elimination methods has been widely extended due to powerful techniques for handling sparse matrices We will explain some of these techniques in connection with the Cholesky algorithm for solving positive definite linear systems The chapter on eigenvalue problems was enlarged by a section on the Lanczos algorithm the sections on the LR and QR algorithm were rewritten and now contain a description of implicit shift techniques In order to some extent take into account the progress in the area of ordinary differential equations a new section on implicit differential equations and differential algebraic systems was added and the section on stiff differential equations was updated by describing further methods to solve such equations

Canadian Mathematical Bulletin , 1965

Numerical Methods in Matrix Computations Åke Björck, 2014-10-07 Matrix algorithms are at the core of scientific computing and are indispensable tools in most applications in engineering This book offers a comprehensive and up to date treatment of modern methods in matrix computation It uses a unified approach to direct and

iterative methods for linear systems least squares and eigenvalue problems A thorough analysis of the stability accuracy and complexity of the treated methods is given Numerical Methods in Matrix Computations is suitable for use in courses on scientific computing and applied technical areas at advanced undergraduate and graduate level A large bibliography is provided which includes both historical and review papers as well as recent research papers This makes the book useful also as a reference and guide to further study and research work

Basic Numerical Mathematics J. Todd, 2013-03-08 There is no doubt nowadays that numerical mathematics is an essential component of any educational program It is probably more efficient to present such material after a reasonable competence in at least linear algebra and calculus has already been attained but at this stage those not specializing in numerical mathematics are often interested in getting more deeply into their chosen field than in developing skills for later use An alternative approach is to incorporate the numerical aspects of linear algebra and calculus as these subjects are being developed Long experience has persuaded us that a third attack on this problem is the best and this is developed in the present two volumes which are however easily adaptable to other circumstances The approach we prefer is to treat the numerical aspects separately but after some theoretical background This is often desirable because of the shortage of persons qualified to present the combined approach and also because the numerical approach provides an often welcome change which however in addition can lead to better appreciation of the fundamental concepts For instance in a 6 quarter course in Calculus and Linear Algebra the material in Volume 1 can be handled in the third quarter and that in Volume 2 in the fifth or sixth quarter

Numerical Polynomial Algebra Hans J. Stetter, 2004-01-01 In many important areas of scientific computing polynomials in one or more variables are employed in the mathematical modeling of real life phenomena yet most of classical computer algebra assumes exact rational data This book is the first comprehensive treatment of the emerging area of numerical polynomial algebra an area that falls between classical numerical analysis and classical computer algebra but surprisingly has received little attention so far The author introduces a conceptual framework that permits the meaningful solution of various algebraic problems with multivariate polynomial equations whose coefficients have some indeterminacy for this purpose he combines approaches of both numerical linear algebra and commutative algebra For the application scientist Numerical Polynomial Algebra provides both a survey of polynomial problems in scientific computing that may be solved numerically and a guide to their numerical treatment In addition the book provides both introductory sections and novel extensions of numerical analysis and computer algebra making it accessible to the reader with expertise in either one of these areas

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