

$$P_n(x) = f[x_0] + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1) + \dots + f[x_0, x_1, x_2, \dots, x_n](x-x_0) \dots (x-x_{n-1})$$

$x_i$	$f(x_i)$	$f[x_i, x_{i+1}]$	$f[x_i, x_{i+1}, x_{i+2}]$
$x_0$	$f(x_0)$	$f[x_0, x_1] = \frac{f[x_1] - f[x_0]}{x_1 - x_0}$	$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$
$x_1$	$f(x_1)$	$f[x_1, x_2] = \frac{f[x_2] - f[x_1]}{x_2 - x_1}$	$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1}$
$x_2$	$f(x_2)$	$f[x_2, x_3] = \frac{f[x_3] - f[x_2]}{x_3 - x_2}$	
$x_3$	$f(x_3)$	$f[x_3, x_4] = \frac{f[x_4] - f[x_3]}{x_4 - x_3}$	
$x_n$	$f(x_n)$		

6-3-2012

Lecture 16

$$P_n(x) = f[x_0] + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1) + \dots + f[x_0, x_1, x_2, \dots, x_n](x-x_0) \dots (x-x_{n-1})$$

e.g.

$x_i$	$f(x_i)$	$f[x_i, x_{i+1}] = \frac{f[x_{i+1}] - f[x_i]}{x_{i+1} - x_i}$	$f[x_i, x_{i+1}, x_{i+2}]$	$f[x_i, x_{i+1}, x_{i+2}, x_{i+3}]$
1.0	0.765	-0.4837	-0.1087	
1.3	0.620	-0.5489	-0.494	0.0658
1.6	0.455	-0.5786	0.0118	0.0018
1.9	0.282	-0.5715		
2.2	0.110			

$$P_4(x) = f[x_0] + f[x_0, x_1](x-x_0) + f[x_0, x_1, x_2](x-x_0)(x-x_1) + f[x_0, x_1, x_2, x_3](x-x_0)(x-x_1)(x-x_2) + f[x_0, x_1, x_2, x_3, x_4](x-x_0) \dots (x-x_3)$$



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Handbook of Linear Algebra Leslie Hogben, 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 Large-Scale Computations in Fluid Mechanics Stanley Osher, 1985-12-31

**Nonlinear Optimization** Andrzej Ruszczyński, 2011-09-19 Optimization is one of the most important areas of modern applied mathematics with applications in fields from engineering and economics to finance statistics management science and medicine While many books have addressed its various aspects Nonlinear Optimization is the first comprehensive treatment that will allow graduate students and researchers to understand its modern ideas principles and methods within a reasonable time but without sacrificing mathematical precision Andrzej Ruszczyński a leading expert in the optimization of nonlinear stochastic systems integrates the theory and the methods of nonlinear optimization in a unified clear and mathematically rigorous fashion with detailed and easy to follow proofs illustrated by numerous examples and figures The book covers convex analysis the theory of optimality conditions duality theory and numerical methods for solving unconstrained and constrained optimization problems It addresses not only classical material but also modern topics such as optimality conditions and numerical methods for problems involving nondifferentiable functions semidefinite programming metric regularity and stability theory of set constrained systems and sensitivity analysis of optimization problems Based on a decade's worth of notes the author compiled in successfully teaching the subject this book will help readers to understand the mathematical foundations of the modern theory and methods of nonlinear optimization and to analyze new problems develop optimality theory for them and choose or construct numerical solution methods It is a must for anyone seriously interested in optimization

**Graph Theory and Sparse Matrix Computation** Alan George, John R. Gilbert, Joseph W.H. Liu, 2012-12-06 When reality is modeled by computation matrices are often the connection between the continuous physical world and the finite algorithmic one Usually the more detailed the model the bigger the matrix the better the answer however efficiency demands that every possible advantage be exploited The articles in this volume are based on recent research on sparse matrix computations This volume looks at graph theory as it connects to linear algebra parallel computing data structures geometry and both numerical and discrete algorithms The articles are grouped into three general categories graph models of symmetric matrices and factorizations graph models of algorithms on nonsymmetric matrices and parallel sparse matrix algorithms This book will be a resource for the researcher or advanced student of either graphs or sparse matrices it will be useful to mathematicians numerical analysts and theoretical computer scientists alike

**Acta Numerica 1992: Volume 1** Arie Iserles, 1992-04-24 Acta Numerica is an annual volume presenting survey papers in numerical analysis Each year the editorial board selects significant topics and invites papers from authors who have made notable

contributions to the development of that topic The articles are intended to summarize the field at a level accessible to graduate students and researchers Acta Numerica is a valuable tool not only for researchers and professionals wishing to develop their understanding of the subject and follow developments but also as an advanced teaching aid at colleges and universities This volume was originally published in 1992 The Mathematical Intelligencer, 1984 Computation and Applied Mathematics, 1985 *Investigation of Finite Element-ABC Methods for Electromagnetic Field Simulation* Arindam Chatterjee, 1994 Finite Volume Methods for Hyperbolic Problems Randall J. LeVeque, 2002-08-26 Publisher Description

*Mathematics and Computation in Imaging Science and Information Processing* Say Song Goh, Zuowei Shen, 2007 The explosion of data arising from rapid advances in communication sensing and computational power has concentrated research effort on more advanced techniques for the representation processing analysis and interpretation of data sets This compiled volume contains survey articles by tutorial speakers all specialists in their respective areas They collectively provide graduate students and researchers new to the field a unique and valuable introduction to a range of important topics at the frontiers of current research BOOK JACKET *Extraction of Quantifiable Information from Complex Systems* Stephan Dahlke, Wolfgang Dahmen, Michael Griebel, Wolfgang Hackbusch, Klaus Ritter, Reinhold Schneider, Christoph Schwab, Harry Yserentant, 2014-11-13 In April 2007 the Deutsche Forschungsgemeinschaft DFG approved the Priority Program 1324 Mathematical Methods for Extracting Quantifiable Information from Complex Systems This volume presents a comprehensive overview of the most important results obtained over the course of the program Mathematical models of complex systems provide the foundation for further technological developments in science engineering and computational finance Motivated by the trend toward steadily increasing computer power ever more realistic models have been developed in recent years These models have also become increasingly complex and their numerical treatment poses serious challenges Recent developments in mathematics suggest that in the long run much more powerful numerical solution strategies could be derived if the interconnections between the different fields of research were systematically exploited at a conceptual level Accordingly a deeper understanding of the mathematical foundations as well as the development of new and efficient numerical algorithms were among the main goals of this Priority Program The treatment of high dimensional systems is clearly one of the most challenging tasks in applied mathematics today Since the problem of high dimensionality appears in many fields of application the above mentioned synergy and cross fertilization effects were expected to make a great impact To be truly successful the following issues had to be kept in mind theoretical research and practical applications had to be developed hand in hand moreover it has proven necessary to combine different fields of mathematics such as numerical analysis and computational stochastics To keep the whole program sufficiently focused we concentrated on specific but related fields of application that share common characteristics and as such they allowed us to use closely related approaches

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as the endeavor to develop and analyse models for the simulation and control of complex processes This is achieved by making optimal use of computer resources and by drawing upon a variety of disciplines techniques and theories With the emergence of advanced computational and information technologies computational science now has a significant impact on engineering physical biological management and social sciences The contributions in this state of the art volume range from theoretical and numerical topics to practical implementations The subject matter includes modelling mathematical and numerical analysis differential equations linear algebra optimization domain decomposition computational fluid dynamics computational mechanics elasticity structure computational physics and chemistry electromagnetic control theory and other applications This volume is dedicated to Roland Glowinski on the occasion of his 60th birthday It is aimed at the next generation of scientists applied mathematicians computer scientists practitioners and engineers who will define computational science within the context of the challenging scientific industrial economic and societal problems of the 21st century

**Minimax and Applications** Ding-Zhu Du, Panos M. Pardalos, 2013-12-01 Techniques and principles of minimax theory play a key role in many areas of research including game theory optimization and computational complexity In general a minimax problem can be formulated as  $\min \max_{y \in Y} f(x, y)$  where  $f(x, y)$  is a function defined on the product of  $X$  and  $Y$  spaces There are two basic issues regarding minimax problems The first issue concerns the establishment of sufficient and necessary conditions for equality  $\min \max_{y \in Y} f(x, y) = \max_{x \in X} \min_{y \in Y} f(x, y)$  The classical minimax theorem of von Neumann is a result of this type Duality theory in linear and convex quadratic programming interprets minimax theory in a different way The second issue concerns the establishment of sufficient and necessary conditions for values of the variables  $x$  and  $y$  that achieve the global minimax function value  $f(x, y) = \min \max_{y \in Y} f(x, y)$  There are two developments in minimax theory that we would like to mention

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**Investigation of Finite Element-ABC Methods for Electromagnetic Field**

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