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Numerical Linear Algebra

Numerical Linear Algebra

Christoph Börgers



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Numerical Linear Algebra Lloyd N. Trefethen, David Bau, III, 1997-06-01 *Numerical Linear Algebra* is a concise insightful and elegant introduction to the field of numerical linear algebra

Numerical Linear Algebra with Applications William Ford, 2014-09-14 *Numerical Linear Algebra with Applications* is designed for those who want to gain a practical knowledge of modern computational techniques for the numerical solution of linear algebra problems using MATLAB as the vehicle for computation The book contains all the material necessary for a first year graduate or advanced undergraduate course on numerical linear algebra with numerous applications to engineering and science With a unified presentation of computation basic algorithm analysis and numerical methods to compute solutions this book is ideal for solving real world problems The text consists of six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra It explains in great detail the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra In addition to examples from engineering and science applications proofs of required results are provided without leaving out critical details The Preface suggests ways in which the book can be used with or without an intensive study of proofs This book will be a useful reference for graduate or advanced undergraduate students in engineering science and mathematics It will also appeal to professionals in engineering and science such as practicing engineers who want to see how numerical linear algebra problems can be solved using a programming language such as MATLAB MAPLE or Mathematica Six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra Detailed explanations and examples A through discussion of the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra Examples from engineering and science applications

A Journey through the History of Numerical Linear Algebra Claude Brezinski, Gérard Meurant, Michela Redivo-Zaglia, 2022-12-06 This expansive volume describes the history of numerical methods proposed for solving linear algebra problems from antiquity to the present day The authors focus on methods for linear systems of equations and eigenvalue problems and describe the interplay between numerical methods and the computing tools available at the time The second part of the book consists of 78 biographies of important contributors to the field A Journey through the History of Numerical Linear Algebra will be of special interest to applied mathematicians especially researchers in numerical linear algebra people involved in scientific computing and historians of mathematics

Numerical Linear Algebra and Applications Biswa Nath Datta, 2010-02-04 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

Introduction to Numerical Linear Algebra Christoph B rger, 2022-02-16 This textbook on numerical methods for

linear algebra problems presents detailed explanations that beginning students can read on their own allowing instructors to go beyond lecturing and making it suitable for a flipped classroom The author covers several topics not commonly addressed in related introductory books including diffusion a toy model of computed tomography global positioning systems the use of eigenvalues in analyzing stability of equilibria and multigrid methods A detailed derivation and careful motivation of the QR method for eigenvalues starting from power iteration is also included as is a discussion of the use of the SVD for grading Introduction to Numerical Linear Algebra is appropriate for undergraduate and beginning graduate students in mathematics and related fields It assumes that the reader has taken a course on linear algebra but reviews background as needed It is intended as a textbook for a one semester course on numerical linear algebra and provides background and tools for a range of application areas including data science

Numerical Linear Algebra SUNDARAPANDIAN, V.,2008-04-23 This well organized text provides a clear analysis of the fundamental concepts of numerical linear algebra It presents various numerical methods for the basic topics of linear algebra with a detailed discussion on theory algorithms and MATLAB implementation The book provides a review of matrix algebra and its important results in the opening chapter and examines these results in the subsequent chapters With clear explanations the book analyzes different kinds of numerical algorithms for solving linear algebra such as the elimination and iterative methods for linear systems the condition number of a matrix singular value decomposition SVD of a matrix and linear least squares problem In addition it describes the Householder and Givens matrices and their applications and the basic numerical methods for solving the matrix eigenvalue problem Finally the text reviews the numerical methods for systems and control Key Features Includes numerous worked out examples to help students grasp the concepts easily Provides chapter end exercises to enable students to check their comprehension of the topics discussed Gives answers to exercises with hints at the end of the book Uses MATLAB software for problem solving Primarily designed as a textbook for postgraduate students of Mathematics this book would also serve as a handbook on matrix computations for scientists and engineers

Numerical Linear Algebra Holger Wendland,2017-11-16 This self contained introduction to numerical linear algebra provides a comprehensive yet concise overview of the subject It includes standard material such as direct methods for solving linear systems and least squares problems error stability and conditioning basic iterative methods and the calculation of eigenvalues Later chapters cover more advanced material such as Krylov subspace methods multigrid methods domain decomposition methods multipole expansions hierarchical matrices and compressed sensing The book provides rigorous mathematical proofs throughout and gives algorithms in general purpose language independent form Requiring only a solid knowledge in linear algebra and basic analysis this book will be useful for applied mathematicians engineers computer scientists and all those interested in efficiently solving linear problems

Numerical Linear Algebra Folkmar Bornemann,2018-01-29 This book offers an introduction to the algorithmic numerical thinking using basic problems of linear algebra By focusing on linear algebra it ensures a stronger thematic

coherence than is otherwise found in introductory lectures on numerics The book highlights the usefulness of matrix partitioning compared to a component view leading not only to a clearer notation and shorter algorithms but also to significant runtime gains in modern computer architectures The algorithms and accompanying numerical examples are given in the programming environment MATLAB and additionally in an appendix in the future oriented freely accessible programming language Julia This book is suitable for a two hour lecture on numerical linear algebra from the second semester of a bachelor s degree in mathematics

Introduction to Numerical Linear Algebra and Optimisation Philippe G. Ciarlet, 1989-08-31 Based on courses taught to advanced undergraduate students this book offers a broad introduction to the methods of numerical linear algebra and optimization The prerequisites are familiarity with the basic properties of matrices finite dimensional vector spaces and advanced calculus and some exposure to fundamental notions from functional analysis The book is divided into two parts The first part deals with numerical linear algebra numerical analysis of matrices direct and indirect methods for solving linear systems calculation of eigenvalues and eigenvectors and the second optimizations general algorithms linear and nonlinear programming Summaries of basic mathematics are provided proof of theorems are complete yet kept as simple as possible applications from physics and mechanics are discussed a great many exercises are included and there is a useful guide to further reading

Guaranteed Accuracy in Numerical Linear Algebra S.K. Godunov, A.G. Antonov, O.P. Kiriljuk, V.I. Kostin, 1993-06-30 There exists a vast literature on numerical methods of linear algebra In our bibliography list which is by far not complete we included some monographs on the subject 46 15 32 39 11 21 The present book is devoted to the theory of algorithms for a single problem of linear algebra namely for the problem of solving systems of linear equations with non full rank matrix of coefficients The solution of this problem splits into many steps the detailed discussion of which are interest ing problems on their own bidiagonalization of matrices computation of singular values and eigenvalues procedures of deflation of singular values etc Moreover the theory of algorithms for solutions of the symmetric eigenvalues problem is closely related to the theory of solv ing linear systems Householder s algorithms of bidiagonalization and tridiagonalization eigenvalues and singular values etc It should be stressed that in this book we discuss algorithms which to computer programs having the virtue that the accuracy of com lead putations is guaranteed As far as the final program product is con cerned this means that the user always finds an unambiguous solution of his problem This solution might be of two kinds 1 Solution of the problem with an estimate of errors where abso lutely all errors of input data and machine round offs are taken into account 2

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