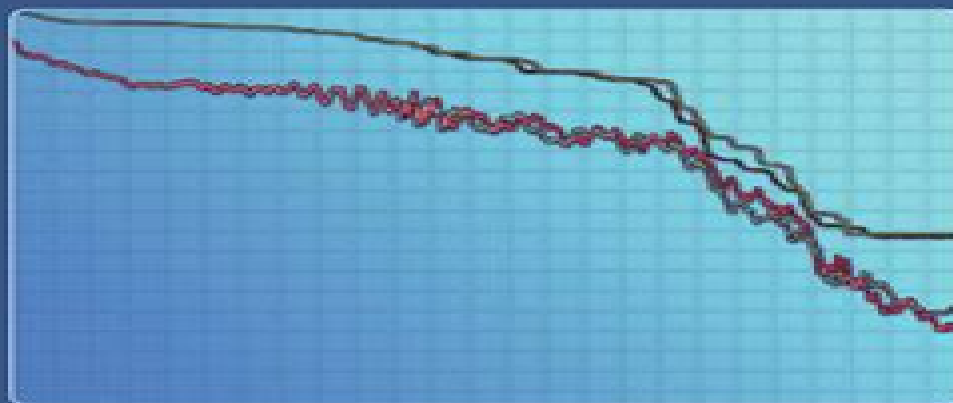


Numerical Methods for Least Squares Problems

Second Edition



Åke Björck

siam.

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Gene Howard Golub, Peter Businger



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Hanson, 1995-12-01 Numerical Methods for Least Squares Problems Åke Björck, 1996-01-01 The method of least squares was discovered by Gauss in 1795 It has since become the principal tool to reduce the influence of errors when fitting models to given observations Today applications of least squares arise in a great number of scientific areas such as statistics geodetics signal processing and control In the last 20 years there has been a great increase in the capacity for automatic data capturing and computing Least squares problems of large size are now routinely solved Tremendous progress has been made in numerical methods for least squares problems in particular for generalized and modified least squares problems and direct and iterative methods for sparse problems Until now there has not been a monograph that covers the full spectrum of relevant problems and methods in least squares This volume gives an in depth treatment of topics such as methods for sparse least squares problems iterative methods modified least squares weighted problems and constrained and regularized problems The more than 800 references provide a comprehensive survey of the available literature on the subject

Numerical Methods for Solving Linear Least Squares Problems Gene Howard Golub, Peter Businger, 1964

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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 *Matrix Computations* Gene H. Golub, Charles F. Van Loan, 1996-10-15 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 Numerical Methods for Solving Linear Least Squares Problem. an Algol Procedure for Finding Linear Least Squares Solutions G. GOLUB, Peter Businger, STANFORD UNIV CALIF SCHOOL OF HUMANITIES AND SCIENCES., 1964 *Acta Numerica 2004: Volume 13* Arie Iserles, 2004-06-03 An annual volume presenting substantive survey articles in numerical mathematics and scientific computing Numerical Methods for Large Eigenvalue Problems Yousef Saad, 2011-05-26 This revised edition discusses numerical methods for computing the 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

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