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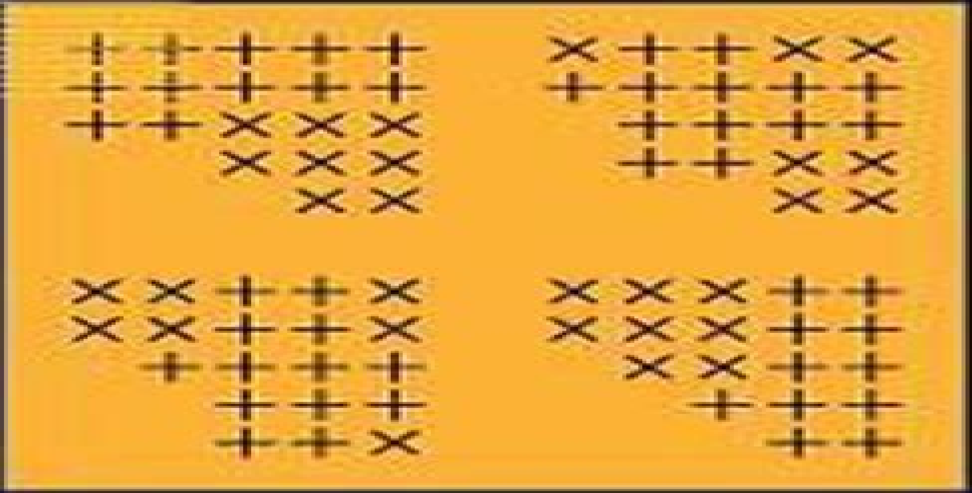

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Numerical Methods for General and Structured Eigenvalue Problems

Springer

Numerical Methods For General And Structured Eigenvalue Problems

Alexander N. Gorban,Dirk Roose

Numerical Methods For General And Structured Eigenvalue Problems:

Numerical Methods for General and Structured Eigenvalue Problems Daniel Kressner,2006-01-20 This book is about computing eigenvalues eigenvectors and invariant subspaces of matrices Treatment includes generalized and structured eigenvalue problems and all vital aspects of eigenvalue computations A unique feature is the detailed treatment of structured eigenvalue problems providing insight on accuracy and efficiency gains to be expected from algorithms that take the structure of a matrix into account **Numerical Methods and Software for General and Structured Eigenvalue Problems** Daniel Kreßner,2004 *Numerical Methods and Software for General and Structured Eigenvalue Problems* Daniel Kressner (Mathématicien),2004 *Matrix Computations* Gene H. Golub,Charles F. Van Loan,2013-02-15 A comprehensive treatment of numerical linear algebra from the standpoint of both theory and practice The fourth edition of Gene H Golub and Charles F Van Loan s classic is an essential reference for computational scientists and engineers in addition to researchers in the numerical linear algebra community Anyone whose work requires the solution to a matrix problem and an appreciation of its mathematical properties will find this book to be an indispensible tool This revision is a cover to cover expansion and renovation of the third edition It now includes an introduction to tensor computations and brand new sections on fast transforms parallel LU discrete Poisson solvers pseudospectra structured linear equation problems structured eigenvalue problems large scale SVD methods polynomial eigenvalue problems Matrix Computations is packed with challenging problems insightful derivations and pointers to the literature everything needed to become a matrix savvy developer of numerical methods and software The second most cited math book of 2012 according to MathSciNet the book has placed in the top 10 for since 2005 Coping with Complexity: Model Reduction and Data Analysis Alexander N. Gorban,Dirk Roose,2010-10-21 This volume contains the extended version of selected talks given at the international research workshop Coping with Complexity Model Reduction and Data Analysis Ambleside UK August 31 September 4 2009 The book is deliberately broad in scope and aims at promoting new ideas and methodological perspectives The topics of the chapters range from theoretical analysis of complex and multiscale mathematical models to applications in e g fluid dynamics and chemical kinetics **Proceedings of the Conference on Applied Mathematics and Scientific Computing** Zlatko Drmac,Miljenko Marusic,Zvonimir Tutek,2005-12-05 This book brings together contributed papers presenting new results covering different areas of applied mathematics and scientific computing Firstly four invited lectures give state of the art presentations in the fields of numerical linear algebra shape preserving approximation and singular perturbation theory Then an overview of numerical solutions to skew Hamiltonian and Hamiltonian eigenvalue problems in system and control theory is given by Benner Kressner and Mehrmann The important issue of structure preserving algorithms and structured condition numbers is discussed Costantini and Sampoli review the basic ideas of the abstract schemes and show that they can be used to solve any problem concerning the construction of spline curves subject to local constraints Kvasov presents a novel approach in solving the problem of shape preserving spline interpolation Formulating this problem as a differential multipoint boundary value problem for hyperbolic and biharmonic tension splines he considers its finite difference approximation Miller and Shishkin consider the Black Scholes equation that for some values of the parameters may be a singularly perturbed problem They construct a new numerical method on an appropriately fitted piecewise uniform mesh which is parameter uniformly convergent **Advanced Computational Methods in Science and Engineering** Barry Koren,Kees Vuik,2010-04-29 The aim of the present book is to show in a broad and yet deep way the state of the art in computational science and engineering Examples of topics addressed are fast and accurate numerical algorithms model order reduction grid computing immersed boundary methods and specific computational methods for simulating a wide variety of challenging problems problems such as fluid structure interaction turbulent flames bone fracture healing micro electro mechanical systems failure of composite materials storm surges particulate flows and so on The main benefit offered to readers of the book is a well balanced up to date overview over the field of computational science and engineering through in depth articles by specialists from the separate disciplines **Multiscale Modeling and Simulation in Science** Björn Engquist,Per Lötstedt,Olof Runborg,2009-02-11 Most problems in science involve many scales in time and space An example is turbulent flow where the important large scale quantities of lift and drag of a wing depend on the behavior of the small vortices in the boundarylayer Another example is chemical reactions with concentrations of the species varying over seconds and hours while the time scale of the oscillations of the chemical bonds is of the order of femtoseconds A third example from structural mechanics is the stress and strain in a solid beam which is well described by macroscopic equations but at the tip of a crack modeling details on a microscale are needed A common difficulty with the simulation of these problems and many others in physics chemistry and biology is that an attempt to represent all scales will lead to an enormous computational problem with unacceptably long computation times and large memory requirements On the other hand if the discretization at a coarse level ignoresthe finescale informationthenthesolutionwillnotbephysicallymeaningful The influence of the fine scales must be incorporated into the model This volume is the result of a Summer School on Multiscale Modeling and S ulation in Science held at Boso n Lidingo outside Stockholm Sweden in June 2007 Sixty PhD students from applied mathematics the sciences and engineering parti pated in the summer school **Scientific Computing with MATLAB and Octave** Alfio Quarteroni,Fausto Saleri,Paola Gervasio,2010-05-30 Preface to the First Edition This textbook is an introduction to Scientific Computing We will illustrate several numerical methods for the computer solution of c tain classes of mathematical problems that cannot be faced by paper and pencil We will show how to compute the zeros or the integrals of continuous functions solve linear systems approximate functions by polynomials and construct accurate approximations for the solution of differential equations With this aim in Chapter 1 we will illustrate the rules of the game thatcomputersadoptwhenstoringandoperatingwith realandcomplex numbers vectors and matrices In order to make our presentation concrete and appealing we will 1 adopt the programming environment MATLAB as a faithful c panion We will gradually discover its principal commands statements and constructs We will show how to execute all the algorithms that we introduce throughout the book This will enable us to furnish an mediate quantitative assessment of their theoretical properties such as stability accuracy and complexity We will solve several problems that will be raisedthrough exercises and examples often stemming from s ci c applications **Matrix Analysis and Computations** Zhong-Zhi Bai,Jian-Yu Pan,2021-09-09 This comprehensive book is presented in two parts the first part introduces the basics of matrix analysis necessary for matrix computations and the second part presents representative methods and the corresponding theories in matrix computations Among the key features of the book are the extensive exercises at the end of each chapter Matrix Analysis and Computations provides readers with the matrix theory necessary for matrix computations especially for direct and iterative methods for solving systems of linear equations It includes systematic methods and rigorous theory on matrix splitting iteration methods and Krylov subspace iteration methods as well as current results on preconditioning and iterative methods for solving standard and generalized saddle point linear systems This book can be used as a textbook for graduate students as well as a self study tool and reference for researchers and engineers interested in matrix analysis and matrix computations It is appropriate for courses in numerical analysis numerical optimization data science and approximation theory among other topics Informatics in Control, Automation and Robotics Oleg Gusikhin,Kurosh Madani,Janan Zaytoon,2022-01-01 The book focuses the latest endeavours relating researches and developments conducted in fields of Control Robotics and Automation Through more than ten revised and extended articles the present book aims to provide the most up to date state of art of the aforementioned fields allowing researcher PhD students and engineers not only updating their knowledge but also benefiting from the source of inspiration that represents the set of selected articles of the book The deliberate intention of editors to cover as well theoretical facets of those fields as their practical accomplishments and implementations offers the benefit of gathering in a same volume a factual and well balanced prospect of nowadays research in those topics A special attention toward Intelligent Robots and Control may characterize another benefit of this book

The Finite Element Method: Theory, Implementation, and Applications Mats G. Larson,Fredrik Bengzon,2013-01-13 This book gives an introduction to the finite element method as a general computational method for solving partial differential equations approximately Our approach is mathematical in nature with a strong focus on the underlying mathematical principles such as approximation properties of piecewise polynomial spaces and variational formulations of partial differential equations but with a minimum level of advanced mathematical machinery from functional analysis and partial differential equations In principle the material should be accessible to students with only knowledge of calculus of several variables basic partial differential equations and linear algebra as the necessary concepts from more advanced analysis are introduced when needed Throughout the text we emphasize implementation of the involved algorithms and have therefore mixed mathematical theory with concrete computer code using the numerical software MATLAB is and its PDE Toolbox We have also had the ambition to cover some of the most important applications of finite elements and the basic finite element methods developed for those applications including diffusion and transport phenomena solid and fluid mechanics and also electromagnetics **Scientific Computing** Bertil Gustafsson,2018-10-03 This book explores the most significant computational methods and the history of their development It begins with the earliest mathematical numerical achievements made by the Babylonians and the Greeks followed by the period beginning in the 16th century For several centuries the main scientific challenge concerned the mechanics of planetary dynamics and the book describes the basic numerical methods of that time In turn at the end of the Second World War scientific computing took a giant step forward with the advent of electronic computers which greatly accelerated the development of numerical methods As a result scientific computing became established as a third scientific method in addition to the two traditional branches theory and experimentation The book traces numerical methods journey back to their origins and to the people who invented them while also briefly examining the development of electronic computers over the years Featuring 163 references and more than 100 figures many of them portraits or photos of key historical figures the book provides a unique historical perspective on the general field of scientific computing making it a valuable resource for all students and professionals interested in the history of numerical analysis and computing and for a broader readership alike Scientific Computing - An Introduction using Maple and MATLAB Walter Gander,Martin J. Gander,Felix Kwok,2014-04-23 Scientific computing is the study of how to use computers effectively to solve problems that arise from the mathematical modeling of phenomena in science and engineering It is based on mathematics numerical and symbolic algebraic computations and visualization This book serves as an introduction to both the theory and practice of scientific computing with each chapter presenting the basic algorithms that serve as the workhorses of many scientific codes we explain both the theory behind these algorithms and how they must be implemented in order to work reliably in finite precision arithmetic The book includes many programs written in Matlab and Maple Maple is often used to derive numerical algorithms whereas Matlab is used to implement them The theory is developed in such a way that students can learn by themselves as they work through the text Each chapter contains numerous examples and problems to help readers understand the material hands on **Finite Difference Computing with Exponential Decay Models** Hans Petter Langtangen,2016-06-10 This text provides a very simple initial introduction to the complete scientific computing pipeline models discretization algorithms programming verification and visualization The pedagogical strategy is to use one case study an ordinary differential equation describing exponential decay processes to illustrate fundamental concepts in mathematics and computer science The book is easy to read and only requires a command of one variable calculus and some very basic knowledge about computer programming Contrary to similar texts on numerical methods and programming this text has a much stronger focus on implementation and teaches testing and software engineering in particular **Finite Difference Computing with PDEs** Hans Petter Langtangen,Svein Linge,2017-06-21 This book is open access under a CC BY 4 0 license This easy to read book introduces the basics of solving partial differential equations by means of finite difference methods Unlike many of the traditional academic works on the topic this book was written for practitioners Accordingly it especially addresses the construction of finite difference schemes formulation and implementation of algorithms verification of implementations analyses of physical behavior as implied by the numerical solutions and how to apply the methods and software to solve problems in the fields of physics and biology **Geometric and Computational Spectral Theory** Alexandre Girouard,Dmitry Jakobson,Michael Levitin,Nilima Nigam,Iosif Polterovich,Frédéric Rochon,2017-10-30 A co publication of the AMS and Centre de Recherches Math matiques The book is a collection of lecture notes and survey papers based on the mini courses given by leading experts at the 2015 S minaire de Math matiques Sup rieures on Geometric and Computational Spectral Theory held from June 15 26 2015 at the Centre de Recherches Math matiques Universit de Montr al Montr al Quebec Canada The volume covers a broad variety of topics in spectral theory highlighting its connections to differential geometry mathematical physics and numerical analysis bringing together the theoretical and computational approaches to spectral theory and emphasizing the interplay between the two

Computing Characterizations of Drugs for Ion Channels and Receptors Using Markov Models Aslak Tveito,Glenn T. Lines,2016-04-19 Flow of ions through voltage gated channels can be represented theoretically using stochastic differential equations where the gating mechanism is represented by a Markov model The flow through a channel can be manipulated using various drugs and the effect of a given drug can be reflected by changing the Markov model These lecture notes provide an accessible introduction to the mathematical methods needed to deal with these models They emphasize the use of numerical methods and provide sufficient details for the reader to implement the models and thereby study the effect of various drugs Examples in the text include stochastic calcium release from internal storage systems in cells as well as stochastic models of the transmembrane potential Well known Markov models are studied and a systematic approach to including the effect of mutations is presented Lastly the book shows how to derive the optimal properties of a theoretical model of a drug for a given mutation defined in terms of a Markov model **Finite Element Modeling Methods for Photonics** B. M. Azizur Rahman ,Arti Agrawal ,2013-08-01 The term photonics can be used loosely to refer to a vast array of components devices and technologies that in some way involve manipulation of light One of the most powerful numerical approaches available to engineers developing photonic components and devices is the Finite Element Method FEM which can be used to model and simulate such components devices and analyze how they will behave in response to various outside influences This resource provides a comprehensive description of the formulation and applications of FEM in photonics applications ranging from telecommunications astronomy and sensing to chemistry imaging and biomedical R D This book emphasizes practical problem solving applications and includes real world examples to assist readers in understanding how mathematical concepts translate to computer code for finite element based methods applicable to a range of photonic structures In addition this is the perfect support to anyone using the COMSOL Multiphysics RF Module

Recent Advances in Algorithmic Differentiation Shaun Forth,Paul Hovland,Eric Phipps,Jean Utke,Andrea Walther,2012-07-30 The proceedings represent the state of knowledge in the area of algorithmic differentiation AD The 31 contributed papers presented at the AD2012 conference cover the application of AD to many areas in science and engineering as well as aspects of AD theory and its implementation in tools For all papers the referees selected from the program committee and the greater community as well as the editors have emphasized accessibility of the presented ideas also to non AD experts In the AD tools arena new implementations are introduced covering for example Java and graphical modeling environments or join the set of existing tools for Fortran New developments in AD algorithms target the efficiency of matrix operation derivatives detection and exploitation of sparsity partial separability the treatment of nonsmooth functions and other high level mathematical aspects of the numerical computations to be differentiated Applications stem from the Earth sciences nuclear engineering fluid dynamics and chemistry to name just a few In many cases the applications in a given area of science or engineering share characteristics that require specific approaches to enable AD capabilities or provide an opportunity for efficiency gains in the derivative computation The description of these characteristics and of the techniques for successfully using AD should make the proceedings a valuable source of information for users of AD tools

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