ROUNDING ERRORS IN ALGEBRAIC PROCESSES

J. H. Wilkinson

Rounding Errors In Algebraic Processes

J H (James Hardy) Wilkinson

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  Rounding Errors in Algebraic Processes James Hardy Wilkinson,1994-01-01 Elementary introduction to problem of cumulative effect of rounding errors in a very large number of arithmetical calculations particularly applicable to computer operations Simple representative analyses illustrate techniques Topics include fundamental arithmetic operations computations involving polynomials and matrix computations Results deal exclusively with digital computers but are equally applicable to desk calculators Bibliography   **ROUNDING ERRORS IN ALGEBRAIC PROCESSES. JAMES HARDY. WILKINSON,2023   Rounding Errors in Algebraic Processes** J H (James Hardy) Wilkinson,2021-09-09 This work has been selected by scholars as being culturally important and is part of the knowledge base of civilization as we know it This work is in the public domain in the United States of America and possibly other nations Within the United States you may freely copy and distribute this work as no entity individual or corporate has a copyright on the body of the work Scholars believe and we concur that this work is important enough to be preserved reproduced and made generally available to the public To ensure a quality reading experience this work has been proofread and republished using a format that seamlessly blends the original graphical elements with text in an easy to read typeface We appreciate your support of the preservation process and thank you for being an important part of keeping this knowledge alive and relevant   Rounding Errors in Algebraic Processes James Hardy Wilkinson,2023-05-25 This book combines a rigorous mathematical analysis with a practicality that stems from an obvious first hand contact with the actual numerical computation The well chosen examples alone show vividly both the importance of the study of rounding errors and the perils of its neglect A A Grau SIAM Review 1966 Rounding Errors in Algebraic Processes was the first book to give systematic analyses of the effects of rounding errors on a variety of key computations involving polynomials and matrices A detailed analysis is given of the rounding errors made in the elementary arithmetic operations and inner products for both floating point arithmetic and fixed point arithmetic The results are then applied in the error analyses of a variety of computations involving polynomials as well as the solution of linear systems matrix inversion and eigenvalue computations The conditioning of these problems is investigated The aim was to provide a unified method of treatment and emphasis is placed on the underlying concepts This book is intended for mathematicians computer scientists those interested in the historical development of numerical analysis and students in numerical analysis and numerical linear algebra   **Rounding Errors in Algebraic Processes** National Physical Laboratory,1963   ROUNDING ERRORS IN ALGEBRAIC PROCESSES. BY J.H. WILKINSON. James H. Wilkinson,1963   **Rundungsfehler (Rounding errors in algebraic processes, dt.).** James Hardy Wilkinson,1969   **Canadian Mathematical Bulletin** ,1966   **KWIC Index for Numerical Algebra** Alston Scott Householder,1972   **Matrix Algorithms** G. W. Stewart,1998-08-01 This volume is the first in a self contained five volume series devoted to matrix algorithms It focuses on the computation of matrix decompositions that is the factorization of matrices into products of

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 Bjorck,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 Frobenious 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 equa tions 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 specializ ing 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 cal culus 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 circum stances 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 con cepts 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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