Modern Methods in
Scientific Computing
and Applications

Edited by

Anne Bourlioux and Martin J. Gander

Modern Methods In Scientific Computing And Applications

John A. Trangenstein

Modern Methods In Scientific Computing And Applications:

   Modern Methods in Scientific Computing and Applications Anne Bourlioux,Martin Gander,2012-12-06 When we first heard in the spring of 2000 that the Seminaire de matMmatiques superieures SMS was interested in devoting its session of the summer of 200l its 40th to scientific computing the idea of taking on the organizational work seemed to us somewhat remote More immediate things were on our minds one of us was about to go on leave to the Courant Institute the other preparing for a research summer in Paris But the more we learned about the possibilities of such a seminar the support for the organization and also the great history of the SMS the more we grew attached to the project The topics we planned to cover were intended to span a wide range of theoretical and practical tools for solving problems in image processing thin films mathematical finance electrical engineering moving interfaces and combustion These applications alone show how wide the influence of scientific computing has become over the last two decades almost any area of science and engineering is greatly influenced by simulations and the SMS workshop in this field came very timely We decided to organize the workshop in pairs of speakers for each of the eight topics we had chosen and we invited the leading experts worldwide in these fields We were very fortunate that every speaker we invited accepted to come so the program could be realized as planned

   Modern Methods in Scientific Computing and Applications Gert Sabidussi,2002 One half of this book focuses on the techniques of scientific computing domain decomposition the absorption of boundary conditions and one way operators convergence analysis of multi grid methods and other multi grid techniques dynamical systems and matrix analysis The remainder of the book is concerned with combining techniques with concrete applications stochastic differential equations image processing and thin films **Modern Methods in Scientific Computing and Applications** Anne Bourlioux,Martin Gander,2011-10-06 When we first heard in the spring of 2000 that the Seminaire de matMmatiques superieures SMS was interested in devoting its session of the summer of 200l its 40th to scientific computing the idea of taking on the organizational work seemed to us somewhat remote More immediate things were on our minds one of us was about to go on leave to the Courant Institute the other preparing for a research summer in Paris But the more we learned about the possibilities of such a seminar the support for the organization and also the great history of the SMS the more we grew attached to the project The topics we planned to cover were intended to span a wide range of theoretical and practical tools for solving problems in image processing thin films mathematical finance electrical engineering moving interfaces and combustion These applications alone show how wide the influence of scientific computing has become over the last two decades almost any area of science and engineering is greatly influenced by simulations and the SMS workshop in this field came very timely We decided to organize the workshop in pairs of speakers for each of the eight topics we had chosen and we invited the leading experts worldwide in these fields We were very fortunate that every speaker we invited accepted to come so the program could be realized as planned **Large-Scale Scientific Computing** Ivan Lirkov,Svetozar D.

Margenov,Jerzy Waśniewski,2015-11-29 This book constitutes the thoroughly refereed post conference proceedings of the 10th International Conference on Large Scale Scientific Computations LSSC 2015 held in Sozopol Bulgaria in June 2015 The 49 revised full papers presented were carefully reviewed and selected from 64 submissions The general theme for LSSC 2015 was Large Scale Scientific Computing with a particular focus on the organized special sessions enabling exascale computation control and uncertain systems computational microelectronics from monte carlo to deterministic approaches numerical methods for multiphysics problems large scale models numerical methods parallel computations and applications mathematical modeling and analysis of PDEs describing physical problems a posteriori error control and iterative methods for maxwell type problems efficient algorithms for hybrid HPC systems multilevel methods on graphs and applications of metaheuristics to large scale problems **Scientific Computing in Electrical Engineering** Martijn van Beurden,Neil V. Budko,Gabriela Ciuprina,Wil Schilders,Harshit Bansal,Ruxandra Barbulescu,2024-02-29 This volume comprises selected papers presented at the 14th International Conference on Scientific Computing in Electrical Engineering SCEE 2022 held in Amsterdam The Netherlands in July 2022 The aim of the SCEE 2022 conference was to bring together scientists mathematicians electrical engineers computer scientists and physicists from universities and industry to have in depth discussions of the latest scientific results in Computational Science and Engineering relevant to Electrical Engineering and to stimulate and inspire active participation of young researchers This extensive reference work is divided into four parts Part I Circuit Simulation and Design Part II Device Simulation Part III Computational Electromagnetics Part IV Mathematical and Computational Methods Each part starts with a general introduction followed by the respective contributions The book will appeal to mathematicians and electricalengineers Further it introduces algorithm and program developers to recent advances in the other fields while industry experts will be introduced to new programming tools and mathematical methods

A Tutorial on Elliptic PDE Solvers and Their Parallelization Craig C. Douglas,Gundolf Haase,Ulrich Langer,2003-01-01 A Tutorial on Elliptic PDE Solvers and Their Parallelization is a valuable aid for learning about the possible errors and bottlenecks in parallel computing One of the highlights of the tutorial is that the course material can run on a laptop not just on a parallel computer or cluster of PCs thus allowing readers to experience their first successes in parallel computing in a relatively short amount of time This tutorial is intended for advanced undergraduate and graduate students in computational sciences and engineering however it may also be helpful to professionals who use PDE based parallel computer simulations in the field **Fluid-Structure Interaction** Stefan Frei,Bärbel Holm,Thomas Richter,Thomas Wick,Huidong Yang,2017-11-20 This monograph discusses modeling adaptive discretisation techniques and the numerical solution of fluid structure interaction An emphasis in part I lies on innovative discretisation and advanced interface resolution techniques The second part covers the efficient and robust numerical solution of fluid structure interaction In part III recent advances in the application fields vascular flows binary fluid solid interaction and coupling to fractures in the solid part are presented

Moreover each chapter provides a comprehensive overview in the respective topics including many references to concurring state of the art work Contents Part I Modeling and discretization On the implementation and benchmarking of an extended ALE method for FSI problems The locally adapted parametric finite element method for interface problems on triangular meshes An accurate Eulerian approach for fluid structure interactions Part II Solvers Numerical methods for unsteady thermal fluid structure interaction Recent development of robust monolithic fluid structure interaction solvers A monolithic FSI solver applied to the FSI 1 2 3 benchmarks Part III Applications Fluid structure interaction for vascular flows From supercomputers to laptops Binary fluid solid interaction based on the Navier Stokes Cahn Hilliard Equations Coupling fluid structure interaction with phase field fracture Algorithmic details **Financial Signal Processing and Machine Learning** Ali N. Akansu,Sanjeev R. Kulkarni,Dmitry M. Malioutov,2016-05-31 The modern financial industry has been required to deal with large and diverse portfolios in a variety of asset classes often with limited market data available Financial Signal Processing and Machine Learning unifies a number of recent advances made in signal processing and machine learning for the design and management of investment portfolios and financial engineering This book bridges the gap between these disciplines offering the latest information on key topics including characterizing statistical dependence and correlation in high dimensions constructing effective and robust risk measures and their use in portfolio optimization and rebalancing The book focuses on signal processing approaches to model return momentum and mean reversion addressing theoretical and implementation aspects It highlights the connections between portfolio theory sparse learning and compressed sensing sparse eigen portfolios robust optimization non Gaussian data driven risk measures graphical models causal analysis through temporal causal modeling and large scale copula based approaches Key features Highlights signal processing and machine learning as key approaches to quantitative finance Offers advanced mathematical tools for high dimensional portfolio construction monitoring and post trade analysis problems Presents portfolio theory sparse learning and compressed sensing sparsity methods for investment portfolios including eigen portfolios model return momentum mean reversion and non Gaussian data driven risk measures with real world applications of these techniques Includes contributions from leading researchers and practitioners in both the signal and information processing communities and the quantitative finance community **Domain Decomposition Methods in Science and Engineering** Ralf Kornhuber,Ronald W. Hoppe,Jacques Periaux,Olivier Pironneau,Olof Widlund,Jinchao Xu,2006-03-30 Domain decomposition is an active interdisciplinary research area that is devoted to the development analysis and implementation of coupling and decoupling strategies in mathematics computational science engineering and industry A series of international conferences starting in 1987 set the stage for the presentation of many meanwhile classical results on substructuring block iterative methods parallel and distributed high performance computing etc This volume contains a selection from the papers presented at the 15th International Domain Decomposition Conference held in Berlin Germany July 17 25 2003 by the world s leading experts

in the field Its special focus has been on numerical analysis computational issues complex heterogeneous problems industrial problems and software development   Introduction to High Performance Scientific Computing David L. Chopp,2019-03-01 Based on a course developed by the author Introduction to High Performance Scientific Computing introduces methods for adding parallelism to numerical methods for solving differential equations It contains exercises and programming projects that facilitate learning as well as examples and discussions based on the C programming language with additional comments for those already familiar with C The text provides an overview of concepts and algorithmic techniques for modern scientific computing and is divided into six self contained parts that can be assembled in any order to create an introductory course using available computer hardware Part I introduces the C programming language for those not already familiar with programming in a compiled language Part II describes parallelism on shared memory architectures using OpenMP Part III details parallelism on computer clusters using MPI for coordinating a computation Part IV demonstrates the use of graphical programming units GPUs to solve problems using the CUDA language for NVIDIA graphics cards Part V addresses programming on GPUs for non NVIDIA graphics cards using the OpenCL framework Finally Part VI contains a brief discussion of numerical methods and applications giving the reader an opportunity to test the methods on typical computing problems   Applied Scientific Computing Peter R. Turner,Thomas Arildsen,Kathleen Kavanagh,2018-07-18 This easy to understand textbook presents a modern approach to learning numerical methods or scientific computing with a unique focus on the modeling and applications of the mathematical content Emphasis is placed on the need for and methods of scientific computing for a range of different types of problems supplying the evidence and justification to motivate the reader Practical guidance on coding the methods is also provided through simple to follow examples using Python Topics and features provides an accessible and applications oriented approach supported by working Python code for many of the methods encourages both problem and project based learning through extensive examples exercises and projects drawn from practical applications introduces the main concepts in modeling python programming number representation and errors explains the essential details of numerical calculus linear and nonlinear equations including the multivariable Newton method discusses interpolation and the numerical solution of differential equations covering polynomial interpolation splines and the Euler Runge Kutta and shooting methods presents largely self contained chapters arranged in a logical order suitable for an introductory course on scientific computing Undergraduate students embarking on a first course on numerical methods or scientific computing will find this textbook to be an invaluable guide to the field and to the application of these methods across such varied disciplines as computer science engineering mathematics economics the physical sciences and social science   *Domain Decomposition Methods in Science and Engineering XVI* Olof Widlund,David E. Keyes,2007-07-30 Domain decomposition is an active interdisciplinary research area concerned with the development analysis and implementation of coupling and decoupling strategies in mathematical and computational models of natural and engineered

systems Since the advent of hierarchical distributed memory computers it has been motivated by considerations of concurrency and locality in a wide variety of large scale problems continuous and discrete Historically it emerged from the analysis of partial differential equations beginning with the work of Schwarz in 1870 The present volume sets forth new contributions in areas of numerical analysis computer science scientific and industrial applications and software development

    <u>Parallel Scientific Computing</u> Frédéric Magoules,François-Xavier Roux,Guillaume Houzeaux,2016-01-26 Scientific computing has become an indispensable tool in numerous fields such as physics mechanics biology finance and industry For example it enables us thanks to efficient algorithms adapted to current computers to simulate without the help of models or experimentations the deflection of beams in bending the sound level in a theater room or a fluid flowing around an aircraft wing This book presents the scientific computing techniques applied to parallel computing for the numerical simulation of large scale problems these problems result from systems modeled by partial differential equations Computing concepts will be tackled via examples Implementation and programming techniques resulting from the finite element method will be presented for direct solvers iterative solvers and domain decomposition methods along with an introduction to MPI and OpenMP   **Departments of Commerce, Justice, and State, the Judiciary, and Related Agencies Appropriations for 1992** United States. Congress. House. Committee on Appropriations. Subcommittee on the Departments of Commerce, Justice, and State, the Judiciary, and Related Agencies,1991   *Neural Approximations for Optimal Control and Decision* Riccardo Zoppoli,Marcello Sanguineti,Giorgio Gnecco,Thomas Parisini,2019-12-17 Neural Approximations for Optimal Control and Decision provides a comprehensive methodology for the approximate solution of functional optimization problems using neural networks and other nonlinear approximators where the use of traditional optimal control tools is prohibited by complicating factors like non Gaussian noise strong nonlinearities large dimension of state and control vectors etc Features of the text include a general functional optimization framework thorough illustration of recent theoretical insights into the approximate solutions of complex functional optimization problems comparison of classical and neural network based methods of approximate solution bounds to the errors of approximate solutions solution algorithms for optimal control and decision in deterministic or stochastic environments with perfect or imperfect state measurements over a finite or infinite time horizon and with one decision maker or several applications of current interest routing in communications networks traffic control water resource management etc and numerous numerically detailed examples The authors diverse backgrounds in systems and control theory approximation theory machine learning and operations research lend the book a range of expertise and subject matter appealing to academics and graduate students in any of those disciplines together with computer science and other areas of engineering   <u>Scientific Computing</u> John A. Trangenstein,2018-05-14 This is the third of three volumes providing a comprehensive presentation of the fundamentals of scientific computing This volume discusses topics that depend more on calculus than linear algebra in order to prepare the reader for solving differential equations This

book and its companions show how to determine the quality of computational results and how to measure the relative efficiency of competing methods Readers learn how to determine the maximum attainable accuracy of algorithms and how to select the best method for computing problems This book also discusses programming in several languages including C Fortran and MATLAB There are 90 examples 200 exercises 36 algorithms 40 interactive JavaScript programs 91 references to software programs and 1 case study Topics are introduced with goals literature references and links to public software There are descriptions of the current algorithms in GSLIB and MATLAB This book could be used for a second course in numerical methods for either upper level undergraduates or first year graduate students Parts of the text could be used for specialized courses such as nonlinear optimization or iterative linear algebra   Bifurcation Analysis of Fluid Flows Henk A. Dijkstra,Fred W. Wubs,2023-08-24 A better understanding of the mechanisms leading a fluid system to exhibit turbulent behavior is one of the grand challenges of the physical and mathematical sciences Over the last few decades numerical bifurcation methods have been extended and applied to a number of flow problems to identify critical conditions for fluid instabilities to occur This book provides a state of the art account of these numerical methods with much attention to modern linear systems solvers and generalized eigenvalue solvers These methods also have a broad applicability in industrial environmental and astrophysical flows The book is a must have reference for anyone working in scientific fields where fluid flow instabilities play a role Exercises at the end of each chapter and Python code for the bifurcation analysis of canonical fluid flow problems provide practice material to get to grips with the methods and concepts presented in the book

Multiscale Stochastic Volatility for Equity, Interest Rate, and Credit Derivatives Jean-Pierre Fouque,George Papanicolaou,Ronnie Sircar,Knut Sølna,2011-09-29 Building upon the ideas introduced in their previous book Derivatives in Financial Markets with Stochastic Volatility the authors study the pricing and hedging of financial derivatives under stochastic volatility in equity interest rate and credit markets They present and analyze multiscale stochastic volatility models and asymptotic approximations These can be used in equity markets for instance to link the prices of path dependent exotic instruments to market implied volatilities The methods are also used for interest rate and credit derivatives Other applications considered include variance reduction techniques portfolio optimization forward looking estimation of CAPM beta and the Heston model and generalizations of it Off the shelf formulas and calibration tools are provided to ease the transition for practitioners who adopt this new method The attention to detail and explicit presentation make this also an excellent text for a graduate course in financial and applied mathematics   A Bibliographic Guide to Resources in Scientific Computing, 1945-1975 Jeffrey R. Yost,2002-10-30 An essential contribution to the study of the history of computers this work identifies the computer s impact on the physical biological cognitive and medical sciences References fundamental to the understudied area of the history of scientific computing also document the significant role of the sciences in helping to shape the development of computer technology More broadly the many resources on scientific computing help demonstrate how

the computer was the most significant scientific instrument of the 20th century The only guide of its kind covering the use and impact of computers on the the physical biological medical and cognitive sciences it contains more than 1 000 annotated citations to carefully selected secondary and primary resources Historians of technology and science will find this a very useful resource Computer scientists physicians biologists chemists and geologists will also benefit from this extensive bibliography on the history of computer applications and the sciences **Fuzzy Systems and Data Mining V** A.J. Tallón-Ballesteros,2019-11-06 The Fuzzy Systems and Data Mining FSDM conference is an annual event encompassing four main themes fuzzy theory algorithms and systems which includes topics like stability foundations and control fuzzy application which covers different kinds of processing as well as hardware and architectures for big data and time series and has wide applicability the interdisciplinary field of fuzzy logic and data mining encompassing applications in electrical industrial chemical and engineering fields as well as management and environmental issues and data mining outlining new approaches to big data massive data scalable parallel and distributed algorithms The annual conference provides a platform for knowledge exchange between international experts researchers academics and delegates from industry This book includes the papers accepted and presented at the 5th International Conference on Fuzzy Systems and Data Mining FSDM 2019 held in Kitakyushu Japan on 18 21 October 2019 This year FSDM received 442 submissions All papers were carefully reviewed by program committee members taking account of the quality novelty soundness breadth and depth of the research topics falling within the scope of FSDM The committee finally decided to accept 137 papers which represents an acceptance rate of about 30% The papers presented here are arranged in two sections Fuzzy Sets and Data Mining and Communications and Networks Providing an overview of the most recent scientific and technological advances in the fields of fuzzy systems and data mining the book will be of interest to all those working in these fields

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