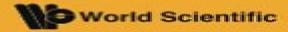
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# Numerical Linear Algebra



# **Numerical Linear Algebra**

Claude Brezinski, Gérard Meurant, Michela Redivo-Zaglia

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*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 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 interesting 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 solving 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 Applied Numerical Linear Algebra William W. Hager, 2022-01-21 This book introduces offs are taken into account 2 numerical issues that arise in linear algebra and its applications It touches on a wide range of techniques including direct and iterative methods orthogonal factorizations least squares eigenproblems and nonlinear equations Detailed explanations on a wide range of topics from condition numbers to singular value decomposition are provided as well as material on nonlinear and linear systems Numerical examples often based on discretizations of boundary value problems are used to

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