



ROUNDING ERRORS IN ALGEBRAIC PROCESSES

J. H. Wilkinson

Rounding Errors In Algebraic Processes

Herman H. Goldstine



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Rounding Errors in Algebraic Processes National Physical Laboratory,1963

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Rundungsfehler (Rounding errors in algebraic processes, dt.). James Hardy Wilkinson,1969 **Canadian Mathematical Bulletin** ,1966 *KWIC Index for Numerical Algebra* Alston Scott Householder,1972 Accuracy and Stability of Numerical Algorithms Nicholas J. Higham,2002-01-01 Accuracy and Stability of Numerical Algorithms gives a thorough up to date treatment of the behavior of numerical algorithms in finite precision arithmetic It combines algorithmic

derivations perturbation theory and rounding error analysis all enlivened by historical perspective and informative quotations This second edition expands and updates the coverage of the first edition 1996 and includes numerous improvements to the original material Two new chapters treat symmetric indefinite systems and skew symmetric systems and nonlinear systems and Newton's method Twelve new sections include coverage of additional error bounds for Gaussian elimination rank revealing LU factorizations weighted and constrained least squares problems and the fused multiply add operation found on some modern computer architectures

High Performance Computing for Computational Science - VECPAR 2008

José M. Laginha M. Palma, Patrick Amestoy, Marta Mattoso, Michel Daydé, Joao Correia Lopes, 2008-12-18 This book constitutes the thoroughly refereed post conference proceedings of the 8th International Conference on High Performance Computing for Computational Science VECPAR 2008 held in Toulouse France in June 2008 The 51 revised full papers presented together with the abstract of a surveying and look ahead talk were carefully reviewed and selected from 73 submissions The papers are organized in topical sections on parallel and distributed computing cluster and grid computing problem solving environment and data centric numerical methods linear algebra computing in geosciences and biosciences imaging and graphics computing for aerospace and engineering and high performance data management in grid environments

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 Björck, 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 Frobenius 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 equations 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

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