Introduction to Applied Mathematics

Alan Parks

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Gilbert Strang

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very simple but central ideas Above all this course is intended as being one which gives the student a can do frame of mind about mathematics Students should be given confidence in using mathematics and not be made fearful of it I have therefore forgone the theorem proof format for a more informal style Finally a concerted effort was made to present an assortment of examples from diverse applications with the hope of attracting the interest of the student and an equally dedicated effort was made to be kind to the reader *Introduction to Applied Mathematics* Gilbert Strang,1986 **Introduction to Applied Mathematics** A. M. Starfield, John Conrad Jaeger, 1974

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variables Todevelopanunderstandingofwhatisinvolvedin ndingsolutions the book begins with problems involving derivatives for only one independent variable and these give rise to ordinary di erential equations Speci cally the rst chapter considers initial value problems time derivatives and the second concentrates on boundary value problems space derivatives In the succeeding four chapters problems involving both time and space derivatives partial di erential equations are investigated. This brings us to the next expression in the title numerical methods. This is a book about how to transform differential equations into problems that can be solved using a computer. The fact is that computers are only able to solve discrete problems and generally do this using nite precision arithmetic. What this means is that in deriving and then using a numerical algorithm the correctness of the discrete approximation must be considered as must the consequences of round o error in using oating point arithmetic to calculate the answer One of the interesting aspects of the subject is that what appears to be an obviously correct numerical method can result in complete failure. Consequently although the book concentrates on the derivation and use of numerical methods the theoretical underpinnings are also presented and used in the development.

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