An Introduction to Numerical Computation

Second Edition

Wen Shen

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Introduction To Numerical Computation

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Introduction To Numerical Computation:

Introduction To Numerical Computation, An (Second Edition) Wen Shen,2019-08-28 This book serves as a set of lecture notes for a senior undergraduate level course on the introduction to numerical computation which was developed through 4 semesters of teaching the course over 10 years The book requires minimum background knowledge from the students including only a three semester of calculus and a bit on matrices The book covers many of the introductory topics for a first course in numerical computation which fits in the short time frame of a semester course Topics range from polynomial approximations and interpolation to numerical methods for ODEs and PDEs Emphasis was made more on algorithm development basic mathematical ideas behind the algorithms and the implementation in Matlab The book is supplemented by two sets of videos available through the author s YouTube channel Homework problem sets are provided for each chapter and complete answer sets are available for instructors upon request The second edition contains a set of selected advanced topics written in a self contained manner suitable for self learning or as additional material for an honored version of the course Videos are also available for these added topics **Introduction to Numerical Computation in Pascal** DEW/JAMES,2013-06-29 Our intention in this book is to cover the core material in numerical analysis normally taught to students on degree courses in computer science The main emphasis is placed on the use of analysis and programming techniques to produce well designed reliable mathematical software The treatment should be of interest also to students of mathematics science and engineering who wish to learn how to write good programs for mathematical computations The reader is assumed to have some acquaintance with Pascal programming Aspects of Pascal particularly relevant to numerical computation are revised and developed in the first chapter Although Pascal has some drawbacks for serious numerical work for example only one precision for real numbers the language has major compensating advantages it is a widely used teaching language that will be familiar to many students and it encourages the writing of clear well structured programs By careful use of structure and documentation we have produced codes that we believe to be readable particular care has been taken to ensure that students should be able to understand the codes in conjunction with the descriptive material given in the book Introduction to Numerical Computation J. Thomas King,1984 *An Introduction to Numerical Methods in C++* Brian Hilton Flowers,2000 Designed for the many applied mathematicians and engineers who wish to explore computerized numerical methods this text communicates an enthusiasm for the power of C an object oriented language as a tool for this kind of work This revision of the successful first edition includes for the first time information on programming in Windows based environments In addition this revision includes new topics and methods throughout the text that clarify and enhance the treatment of the subject From reviews of the first edition If you are interested in numerical methods or are looking for a course text this book is worth your attention Journal of the Association of C and C Users Introduction to Numerical Computation, an (Second Edition) Wen Shen,2019 Introduction to Numerical Computation Lars Eldén,Linde

Wittmeyer-Koch,Hans Bruun Nielsen,2004-01-01 This book is a translation and revision of an earlier textbook in Swedish by the first two authors It is intended as a textbook for an introductory course in scientific computation at an advanced undergraduate level In a modern programming environment such as MATLAB it is possible by means of simple commands to perform advanced calculations on a personal computer In order to use such a powerful tool efficiently it is necessary to have a good knowledge of numerical methods and algorithms and to know about their properties The book describes and analyses numerical methods for error analysis differentiation integration interpolation and approximation and the solution of non linear equations linear systems of algebraic equations and systems of ordinary differential equations Principles and algorithms are illustrated by examples in MATLAB At the end of each chapter questions on theory and computer exercises are given Some of the MATLAB codes and supplementary material are available from the books web page   Introduction to Numerical Computation in Pascal P. M. Dew,K. R. James,1983   **Numerical Computation. Unit 1. Introduction to Numerical Methods** Open University,1976   Introduction to Scientific Computing and Data Analysis Mark H. Holmes,2023-07-11 This textbook provides an introduction to numerical computing and its applications in science and engineering The topics covered include those usually found in an introductory course as well as those that arise in data analysis This includes optimization and regression based methods using a singular value decomposition The emphasis is on problem solving and there are numerous exercises throughout the text concerning applications in engineering and science The essential role of the mathematical theory underlying the methods is also considered both for understanding how the method works as well as how the error in the computation depends on the method being used The codes used for most of the computational examples in the text are available on GitHub This new edition includes material necessary for an upper division course in computational linear algebra   **Introduction to Numerical Computations** James S. Vandergraft,2014-05-10 Computer Science and Applied Mathematics Introduction to Numerical Computations Second Edition introduces numerical algorithms as they are used in practice This edition covers the usual topics contained in introductory numerical analysis textbooks that include all of the well known and most frequently used algorithms for interpolation and approximation numerical differentiation and integration solution of linear systems and nonlinear equations and solving ordinary differential equations A complete discussion of computer arithmetic problems that arise in the computer evaluation of functions and cubic spline interpolation are also provided This text likewise discusses the Newton formulas for interpolation and adaptive methods for integration The level of this book is suitable for advanced undergraduate students and readers with elementary mathematical background   **Numerical Methods with MATLAB** Gerald W. Recktenwald,2000 Designed to give undergraduate engineering students a practical and rigorous introduction to the fundamentals of numerical computation This book is a thoroughly modern exposition of classic numerical methods using MATLAB The fundamental theory of each method is briefly developed Rather than providing a detailed numerical analysis the

behavior of the methods is exposed by carefully designed numerical experiments The methods are then exercised on several nontrivial example problems from engineering practice The material in each chapter is organized as a progression from the simple to the complex This leads the student to an understanding of the sophisticated numerical methods that are part of MATLAB An integral part of the book is the Numerical Methods with MATLAB NMM Toolbox which provides 150 programs and over forty data sets The NMM Toolbox is a library of numerical techniques implemented in structured and clearly written code   An Introduction to Numerical Computations Sidney J. Yakowitz,Ferenc Szidarovszky,1989   Numerical Computation in Science and Engineering C. Pozrikidis,2008 Designed for the non expert student enthusiast or researcher this text provides an accessible introduction to numerical computation and its applications in science and engineering It assumes no prior knowledge beyond undergraduate calculus and elementary computer programming Fundamental and practical issues are discussed in a unified manner with a generous but not excessive dose of numerical analysis Topics are introduced on a need to know basis to concisely illustrate the practical implementation of a variety of algorithms and demystify seemingly esoteric numerical methods Algorithms that can be explained without too much elaboration and can be implemented within a few dozen lines of computer code are discussed in detail and computer programs in Fortran C and Matlab are provided Algorithms whose underlying theories require long elaborate explanations are discussed at the level of first principles and references for further information are given The book uses numerous schematic illustrations to demonstrate concepts and facilitate their understanding by providing readers with a helpful interplay between ideas and visual images Real world examples drawn from various branches of science and engineering are presented Updated information on computer technology and numerical methods is included many new and some original topics are introduced Additional solved and unsolved problems are included   **Introduction to Numerical Analysis and Scientific Computing** Nabil Nassif,Dolly Khuwayri Fayyad,2013-08-05 Designed for a one semester course Introduction to Numerical Analysis and Scientific Computing presents fundamental concepts of numerical mathematics and explains how to implement and program numerical methods The classroom tested text helps students understand floating point number representations particularly those pertaining to IEEE simple and double precision standards as used in scientific computer environments such as MATLAB version 7 Drawing on their years of teaching students in mathematics engineering and the sciences the authors discuss computer arithmetic as a source for generating round off errors and how to avoid the use of algebraic expression that may lead to loss of significant figures They cover nonlinear equations linear algebra concepts the Lagrange interpolation theorem numerical differentiation and integration and ODEs They also focus on the implementation of the algorithms using MATLAB Each chapter ends with a large number of exercises with answers to odd numbered exercises provided at the end of the book Throughout the seven chapters several computer projects are proposed These test the students understanding of both the mathematics of numerical methods and the art of computer programming

Introduction to Numerical Analysis and Scientific Computing Nabil Nassif,Dolly Fayyad,2016 Designed for a one semester course Introduction to Numerical Analysis and Scientific Computing presents fundamental concepts of numerical mathematics and explains how to implement and program numerical methods The classroom tested text helps students understand floating point number representations particularly those pertaining to IEEE simple an **Numerical Computation Methods in Modern Finance** Pasquale De Marco,2025-03-10 Numerical Computation Methods in Modern Finance provides a comprehensive introduction to numerical computation methods for finance with a focus on MATLAB as the computational tool This book is unique in its focus on MATLAB as the computational tool for financial applications It is also unique in its comprehensive coverage of topics in numerical computation methods for finance The book is written in a clear and concise style with a focus on practical applications It is also richly illustrated with examples and case studies This book is intended for students researchers and practitioners in the field of finance who want to learn about the latest numerical computation methods It is also suitable for self study Key Features Comprehensive coverage of numerical computation methods for finance Focus on MATLAB as the computational tool Clear and concise style Richly illustrated with examples and case studies Suitable for students researchers and practitioners Topics Covered Financial data analysis Numerical linear algebra Optimization techniques Statistical methods Monte Carlo simulation Interest rates and bond pricing Equity and equity derivatives Portfolio optimization Risk management and credit analysis Algorithmic trading and high frequency trading Financial time series analysis Machine learning for finance Blockchain and cryptocurrencies Financial computing and big data Benefits Learn the latest numerical computation methods for finance Gain a deep understanding of MATLAB as a computational tool for finance Apply numerical computation methods to solve real world financial problems Improve your skills in financial modeling and analysis If you are a student researcher or practitioner in the field of finance this book is a must have resource If you like this book write a review *A Graduate Introduction to Numerical Methods* Robert M. Corless,Nicolas Fillion,2016-09-20 This book provides an extensive introduction to numerical computing from the viewpoint of backward error analysis The intended audience includes students and researchers in science engineering and mathematics The approach taken is somewhat informal owing to the wide variety of backgrounds of the readers but the central ideas of backward error and sensitivity conditioning are systematically emphasized The book is divided into four parts Part I provides the background preliminaries including floating point arithmetic polynomials and computer evaluation of functions Part II covers numerical linear algebra Part III covers interpolation the FFT and quadrature and Part IV covers numerical solutions of differential equations including initial value problems boundary value problems delay differential equations and a brief chapter on partial differential equations The book contains detailed illustrations chapter summaries and a variety of exercises as well some Matlab codes provided online as supplementary material I really like the focus on backward error analysis and condition This is novel in a textbook and a practical approach that will bring welcome attention

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