

Introduction to Numerical Linear Algebra

Christoph Börgers

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Introduction To Numerical Linear Algebra

Leslie Fox



Introduction To Numerical Linear Algebra:

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An Introduction to Numerical Linear Algebra Leslie Fox, 1967 *Numerical Linear Algebra* Lloyd N. Trefethen, David Bau, III, 1997-01-01 A concise insightful and elegant introduction to the field of numerical linear algebra Designed for use as a stand alone textbook in a one semester graduate level course in the topic it has already been class tested by MIT and Cornell graduate students from all fields of mathematics engineering and the physical sciences The authors clear inviting style and evident love of the field along with their eloquent presentation of the most fundamental ideas in numerical linear algebra make it popular with teachers and students alike

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Numerical Linear Algebra Holger Wendland, 2017-11-16 This self contained introduction to numerical linear algebra provides a comprehensive yet concise overview of the subject It includes standard material such as direct methods for solving linear systems and least squares problems error stability and conditioning basic iterative methods and the calculation of eigenvalues Later chapters cover more advanced material such as Krylov subspace methods multigrid methods domain decomposition methods multipole expansions hierarchical matrices and compressed sensing The book provides rigorous mathematical proofs throughout and gives algorithms in general purpose language independent form Requiring only a solid knowledge in linear algebra and basic analysis this book will be useful for applied mathematicians engineers computer scientists and all those interested in efficiently solving linear problems

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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 mathematics

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