Applied Numerical Linear Algebra

William W. Hager

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Applied Numerical Linear Algebra William W. Hager, 2022-01-21 This book introduces 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 illustrate concepts Exercises with detailed solutions are provided at the end of the book and supplementary material and updates are available online This Classics edition is appropriate for junior and senior undergraduate students and beginning graduate students in courses such as advanced numerical analysis special topics on numerical analysis topics on data science topics on numerical optimization and topics on approximation theory Applied Numerical Linear Algebra James W. Demmel, 1997-01-01 Designed for use by first year graduate students from a variety of engineering and scientific disciplines this comprehensive textbook covers the solution of linear systems least squares problems eigenvalue problems and the singular value decomposition The author who helped design the widely used LAPACK and ScaLAPACK linear algebra libraries draws on this experience to present state of the art techniques for these problems including recommendations of which algorithms to use in a variety of practical situations Algorithms are derived in a mathematically illuminating way including condition numbers and error bounds Direct and iterative algorithms suitable for dense and sparse matrices are discussed Algorithm design for modern computer architectures where moving data is often more expensive than arithmetic operations is discussed in detail using LAPACK as an illustration There are many numerical examples throughout the text and in the problems at the ends of chapters most of which are written in Matlab and are freely available on the Web Demmel discusses several current research topics making students aware of both the lively research taking place and connections to other parts of numerical analysis mathematics and computer science Some of this material is developed in questions at the end of each chapter which are marked Easy Medium or Hard according to their difficulty Some questions are straightforward supplying proofs of lemmas used in the text Others are more difficult theoretical or computing problems Questions involving significant amounts of programming are marked Programming The computing questions mainly involve Matlab programming and others involve retrieving using and perhaps modifying LAPACK code from NETLIB An Introduction to Applied Numerical Linear Algebra Using MATLAB Rizwan Butt, 2015 Designed for engineers mathematician computer scientists and physicists or for use as a textbook in computational courses Applied Numerical Linear Algebra Using MATLAB provides the reader with numerous applications m files and practical examples to solve problems Balancing theoretical concepts with computational speed and accuracy the book includes numerous short programs in MATLAB that can be used to solve problems involving systems of linear equations matrices vectors approximations eigenvalue computer graphics and more The author emphasizes the basic ideas of

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