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Jean-Pierre Corriou



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covering modelling and simulation and is also an ideal reference for researchers and practitioners in industry

Numerical Methods in Finance Paolo Brandimarte, 2003-09-29
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Numerical Methods and Optimization Jean-Pierre Corriou, 2022-01-04
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Scientific Computing with MATLAB and Octave Alfio Quarteroni, Fausto Saleri, 2007-06-21
 Preface to the First Edition This textbook is an introduction to Scientific Computing We will illustrate several numerical methods for the computer solution of certain classes of mathematical problems that cannot be faced by paper and pencil We will show how to compute the zeros or the integrals of continuous functions solve linear systems approximate functions by polynomials and construct accurate approximations for the solution of differential equations With this aim in Chapter 1 we will illustrate the rules of the game that computers adopt when storing and operating with real and complex numbers vectors and matrices In order to make our presentation concrete and appealing we will 1 adopt the programming environment MATLAB as a faithful companion We will gradually discover its principal commands statements and constructs We will show how to execute all the algorithms that we introduce throughout the book This will enable us to furnish an mediate

quantitative assessment of their theoretical properties such as stability accuracy and complexity We will solve several problems that will be raised through exercises and examples often stemming from s c i c applications *Indian National Bibliography* ,2015-04 **Handbook of Ordinary Differential Equations** Andrei D. Polyanin,Valentin F.

Zaitsev,2017-11-15 The Handbook of Ordinary Differential Equations Exact Solutions Methods and Problems is an exceptional and complete reference for scientists and engineers as it contains over 7 000 ordinary differential equations with solutions This book contains more equations and methods used in the field than any other book currently available Included in the handbook are exact asymptotic approximate analytical numerical symbolic and qualitative methods that are used for solving and analyzing linear and nonlinear equations The authors also present formulas for effective construction of solutions and many different equations arising in various applications like heat transfer elasticity hydrodynamics and more This extensive handbook is the perfect resource for engineers and scientists searching for an exhaustive reservoir of information on ordinary differential equations

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