

Undergraduate Texts in Mathematics

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Peter J. Olver · Chehrzad Shakiban

Applied Linear Algebra

Second Edition

 Springer

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Michael Seilmaier



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Applied Linear Algebra Peter J. Olver, Chehrzad Shakiban, 2018-05-30 This textbook develops the essential tools of linear algebra with the goal of imparting technique alongside contextual understanding Applications go hand in hand with theory each reinforcing and explaining the other This approach encourages students to develop not only the technical proficiency needed to go on to further study but an appreciation for when why and how the tools of linear algebra can be used across modern applied mathematics Providing an extensive treatment of essential topics such as Gaussian elimination inner products and norms and eigenvalues and singular values this text can be used for an in depth first course or an application driven second course in linear algebra In this second edition applications have been updated and expanded to include numerical methods dynamical systems data analysis and signal processing while the pedagogical flow of the core material has been improved Throughout the text emphasizes the conceptual connections between each application and the underlying linear algebraic techniques thereby enabling students not only to learn how to apply the mathematical tools in routine contexts but also to understand what is required to adapt to unusual or emerging problems No previous knowledge of linear algebra is needed to approach this text with single variable calculus as the only formal prerequisite However the reader will need to draw upon some mathematical maturity to engage in the increasing abstraction inherent to the subject Once equipped with the main tools and concepts from this book students will be prepared for further study in differential equations numerical analysis data science and statistics and a broad range of applications The first author's text *Introduction to Partial Differential Equations* is an ideal companion volume forming a natural extension of the linear mathematical methods developed here

Introduction to Partial Differential Equations Peter J. Olver, 2013-11-08 This textbook is designed for a one year course covering the fundamentals of partial differential equations geared towards advanced undergraduates and beginning graduate students in mathematics science engineering and elsewhere The exposition carefully balances solution techniques mathematical rigor and significant applications all illustrated by numerous examples Extensive exercise sets appear at the end of almost every subsection and include straightforward computational problems to develop and reinforce new techniques and results details on theoretical developments and proofs challenging projects both computational and conceptual and supplementary material that motivates the student to delve further into the subject No previous experience with the subject of partial differential equations or Fourier theory is assumed the main prerequisites being undergraduate calculus both one and multi variable ordinary differential equations and basic linear algebra While the classical topics of separation of variables Fourier analysis boundary value problems Green's functions and special functions continue to form the core of an introductory course the inclusion of nonlinear equations shock wave dynamics symmetry and similarity the Maximum Principle financial models dispersion and solutions Huygens Principle quantum mechanical systems and more make this text well attuned to recent developments and trends in this active field of contemporary research

Numerical approximation schemes are an important component of any introductory course and the text covers the two most basic approaches finite differences and finite elements

Linear Algebra Belkacem Said-Houari, 2017-10-04 This self contained clearly written textbook on linear algebra is easily accessible for students It begins with the simple linear equation and generalizes several notions from this equation for the system of linear equations and introduces the main ideas using matrices It then offers a detailed chapter on determinants and introduces the main ideas with detailed proofs The third chapter introduces the Euclidean spaces using very simple geometric ideas and discusses various major inequalities and identities These ideas offer a solid basis for understanding general Hilbert spaces in functional analysis The following two chapters address general vector spaces including some rigorous proofs to all the main results and linear transformation areas that are ignored or are poorly explained in many textbooks Chapter 6 introduces the idea of matrices using linear transformation which is easier to understand than the usual theory of matrices approach The final two chapters are more advanced introducing the necessary concepts of eigenvalues and eigenvectors as well as the theory of symmetric and orthogonal matrices Each idea presented is followed by examples The book includes a set of exercises at the end of each chapter which have been carefully chosen to illustrate the main ideas Some of them were taken with some modifications from recently published papers and appear in a textbook for the first time Detailed solutions are provided for every exercise and these refer to the main theorems in the text when necessary so students can see the tools used in the solution

Solving Differential Equations by Multistep Initial and Boundary Value Methods L Brugnano, D Trigiante, 1998-05-22 The numerical approximation of solutions of differential equations has been and continues to be one of the principal concerns of numerical analysis and is an active area of research The new generation of parallel computers have provoked a reconsideration of numerical methods This book aims to generalize classical multistep methods for both initial and boundary value problems to present a self contained theory which embraces and generalizes the classical Dahlquist theory to treat nonclassical problems such as Hamiltonian problems and the mesh selection and to select appropriate methods for a general purpose software capable of solving a wide range of problems efficiently even on parallel computers

Dynamical Modeling of Biological Systems Stilianos Louca, 2023-06-07 This book introduces concepts and practical tools for dynamical mathematical modeling of biological systems Dynamical models describe the behavior of a system over time as a result of internal feedback loops and external forcing based on mathematically formulated dynamical laws similarly to how Newton's laws describe the movement of celestial bodies Dynamical models are increasingly popular in biology as they tend to be more powerful than static regression models This book is meant for undergraduate and graduate students in physics applied mathematics and data science with an interest in biology as well as students in biology with a strong interest in mathematical methods The book covers deterministic models for example differential equations stochastic models for example Markov chains and autoregressive models and model independent aspects of time series analysis Plenty of examples and exercises

are included often taken or inspired from the scientific literature and covering a broad range of topics such as neuroscience cell biology genetics evolution ecology microbiology physiology epidemiology and conservation The book delivers generic modeling techniques used across a wide range of situations in biology and hence readers from other scientific disciplines will find that much of the material is also applicable in their own field Proofs of most mathematical statements are included for the interested reader but are not essential for a practical understanding of the material The book introduces the popular scientific programming language MATLAB as a tool for simulating models fitting models to data and visualizing data and model predictions The material taught is current as of MATLAB version 2022b The material is taught in a sufficiently general way that also permits the use of alternative programming languages

Foundations of Crystallography with Computer Applications Maureen M. Julian, 2011-03-05 X ray crystallography provides a unique opportunity to study the arrangement of atoms in a molecule This book's modern computer graphics centered approach facilitates the extrapolation of these valuable observations A unified treatment of crystal systems the book explains how atoms are arranged in crystals using the metric matrix Featuring t Asymptotic Approximations of Integrals R. Wong, 2014-05-10 Asymptotic Approximations of Integrals deals with the methods used in the asymptotic approximation of integrals Topics covered range from logarithmic singularities and the summability method to the distributional approach and the Mellin transform technique for multiple integrals Uniform asymptotic expansions via a rational transformation are also discussed along with double integrals with a curve of stationary points For completeness classical methods are examined as well Comprised of nine chapters this volume begins with an introduction to the fundamental concepts of asymptotics followed by a discussion on classical techniques used in the asymptotic evaluation of integrals including Laplace's method Mellin transform techniques and the summability method Subsequent chapters focus on the elementary theory of distributions the distributional approach uniform asymptotic expansions and integrals which depend on auxiliary parameters in addition to the asymptotic variable The book concludes by considering double integrals and higher dimensional integrals This monograph is intended for graduate students and research workers in mathematics physics and engineering

Accuracy and Stability of Numerical Algorithms Nicholas J. Higham, 2002-01-01 Accuracy and Stability of Numerical Algorithms gives a thorough up to date treatment of the behavior of numerical algorithms in finite precision arithmetic It combines algorithmic derivations perturbation theory and rounding error analysis all enlivened by historical perspective and informative quotations This second edition expands and updates the coverage of the first edition 1996 and includes numerous improvements to the original material Two new chapters treat symmetric indefinite systems and skew symmetric systems and nonlinear systems and Newton's method Twelve new sections include coverage of additional error bounds for Gaussian elimination rank revealing LU factorizations weighted and constrained least squares problems and the fused multiply add operation found on some modern computer architectures

Mathematics of Computation, 1960* Original articles on all aspects of numerical mathematics book reviews

mathematical tables and technical notes Covers advances in numerical analysis application of computer methods high speed calculating and other aids to computation **More Progresses in Analysis** Heinrich G. W. Begehr, Francesco Nicolosi, 2009 International ISAAC International Society for Analysis its Applications and Computation Congresses have been held every second year since 1997 The proceedings report on a regular basis on the progresses of the field in recent years where the most active areas in analysis its applications and computation are covered Plenary lectures also highlight recent results This volume concentrates mainly on partial differential equations but also includes function spaces operator theory integral transforms and equations potential theory complex analysis and generalizations stochastic analysis inverse problems homogenization continuum mechanics mathematical biology and medicine With over 350 participants attending the congress the book comprises 140 papers from 211 authors The volume also serves for transferring personal information about the ISAAC and its members This volume includes citations for O Besov V Burenkov and R P Gilbert on the occasion of their anniversaries

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