Van Loan Matrix Computations 4th Edition

This work addresses the increasingly important role of numerical methods in science and engineering. It combines traditional and well-developed topics with other material such as interval arithmetic, elementary functions, operator series, convergence acceleration, and continued fractions.

This unique text provides students with a basic course in both calculus and analytic geometry. It promotes an intuitive approach to calculus and emphasizes algebraic concepts. Minimal prerequisites. Numerous exercises. 1951 edition.

Transcendental equations arise in every branch of science and engineering. While most of these equations are easy to solve, some are not, and that is where this book serves as the mathematical equivalent of a skydiver's reserve parachute--not always needed, but indispensible when it is. The author's goal is to teach the art of finding the root of a single algebraic equation or a pair of such equations.

This much-needed work presents, among other things, the relevant aspects of the theory of matrix algebra for applications in statistics. Written in an informal style, it addresses computational issues and places more emphasis on applications than existing texts.

Introduction to Modern Algebra and Matrix Theory

Matrix Algebra

Numerical Matrix Analysis

Linear Systems and Least Squares

Meschach

Applied Numerical Linear Algebra

Matrix functions and matrix equations are widely used in science, engineering and social sciences due to the succinct and insightful way in which they allow problems to be formulated and solutions to be expressed. This book covers materials relevant to advanced undergraduate and graduate courses in numerical linear algebra and scientific computing. It is also well-suited for self-study. The broad content makes it convenient as a general reference to the subjects. Contents:Matrix Functions: A Short Course (Nicholas J Higham and Lijing Lin)A Short Course on Exponential Integrators (Marlis Hochbruck)Matrix Equations and Model Reduction (Peter Benner, Tobias Breiten and Lihong Feng)Rayleigh Quotient Based Optimization Methods for Eigenvalue Problems (Ren-Cang Li)Factorization-Based Sparse Solvers and Preconditioners (Xiaoye Sherry Li) Readership: Researchers and graduate students in numerical and computational mathematics. Key Features:The book covers underlying theory and a variety of algorithms for matrix functions and matrix equations. The book also covers high performance linear system solvers and eigenvalue computations which are computational kernels to matrix functions and matrix equationsThe book provides the current developments and applications beyond the material found in regular university courses and textbooks. It includes a comprehensive list of latest referencesThe authors of the chapters are leading experts who are also well-known for their expository skillsKeywords:Matrix Functions;Matrix Equations;Numerical Linear Algebra;Exponential Integral

This classic volume covers the fundamentals of two closely related topics: linear systems (linear equations and least-squares) and linear programming (optimizing a linear function subject to linear constraints). For each problem class, stable and efficient numerical algorithms intended for a finite-precision environment are derived and analyzed. While linear algebra and optimization have made huge advances since this book first appeared in 1991, the fundamental principles have not changed. These topics were rarely taught with a unified perspective, and, somewhat surprisingly, this remains true 30 years later. As a result, some of the material in this book can be difficult to find elsewhere—in particular, techniques for updating the LU factorization, descriptions of the simplex method applied to all-inequality form, and the analysis of what happens when using an approximate inverse to solve Ax=b. Numerical Linear Algebra and Optimization is primarily a reference for students who want to learn about numerical techniques for solving linear systems and/or linear programming using the simplex method; however, Chapters 6, 7, and 8 can be used as the text for an upper-division course on linear least squares and linear programming. Understanding is enhanced by numerous exercises.

Matrix algorithms are at the core of scientific computing and are indispensable tools in most applications in engineering. This book offers a comprehensive and up-to-date treatment of modern methods in matrix computation. It uses a unified approach to direct and iterative methods for linear systems, least squares and eigenvalue problems. A thorough analysis of the stability, accuracy, and complexity of the treated methods is given. Numerical Methods in Matrix Computations is suitable for use in courses on scientific computing and applied technical areas at advanced undergraduate and graduate level. A large bibliography is provided, which includes both historical and review papers as well as recent research papers. This makes the book useful also as a reference and guide to further study and research work.

This revised edition provides the mathematical background and algorithmic skills required for the production of numerical software. It includes rewritten and clarified proofs and derivations, as well as new topics such as Arnoldi iteration, and domain decomposition methods.

Second Edition

Matrix Algebra From a Statistician's Perspective

Matrices, Moments and Quadrature with Applications

Functions of Matrices

Princeton Companion to Applied Mathematics

Numerical Linear Algebra

A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.

This comprehensive textbook is designed for first-year graduate students from a variety of engineering and scientific disciplines.

An accessible and clear introduction to linear algebra with a focus on matrices and engineering applications Providing comprehensive coverage of matrix theory from a geometric and physical perspective, Fundamentals of Matrix Analysis with Applications describes the functionality of matrices and their ability to quantify and analyze many practical applications. Written by a highly qualified author team, the book presents tools for matrix analysis and is illustrated with extensive examples and software implementations. Beginning with a detailed exposition and review of the Gauss elimination method, the authors maintain readers' interest with refreshing discussions regarding the issues of operation counts, computer speed and precision, complex arithmetic formulations, parameterization of solutions, and the logical traps that dictate strict adherence to Gauss's instructions. The book heralds matrix formulation both as notational shorthand and as a quantifier of physical operations such as rotations, projections, reflections, and the Gauss reductions. Inverses and eigenvectors are visualized first in an operator context before being addressed computationally. Least squares theory is expounded in all its manifestations including optimization, orthogonality, computational accuracy, and even function theory. Fundamentals of Matrix Analysis with Applications also features: New approaches employed to explicate the QR, singular value, Schur, and Jordan decompositions and their applications Coverage of the role of the matrix exponential in the solution of linear systems of differential equations with constant coefficients Chapter-by-chapter summaries, review problems, technical writing exercises, select solutions, and group projects to aid comprehension of the presented concepts Fundamentals of Matrix Analysis with Applications is an excellent textbook for undergraduate courses in linear algebra and matrix theory for students majoring in mathematics, engineering, and science. The book is also an accessible go-to reference for readers seeking clarification of the fine points of kinematics, circuit theory, control theory, computational statistics, and numerical algorithms.

Elementary Linear Algebra is written for the first undergraduate course. The book focuses on the importance of linear algebra in many disciplines such as engineering, economics, statistics, and computer science. The text reinforces critical ideas and lessons of traditional topics. More importantly, the book is written in a manner that deeply ingrains computational methods.

Insight Through Computing

Numerical Methods in Matrix Computations

Third Edition

Volume 1

Core-Chasing Algorithms for the Eigenvalue Problem

Introduction to Applied Linear Algebra

A second course in linear algebra for undergraduates in mathematics, computer science, physics, statistics, and the biological sciences.

Linear Algebra and Matrix Analysis for Statistics offers a gradual exposition to linear algebra without sacrificing the rigor of the subject. It presents both the vector space approach and the canonical forms in matrix theory. The book is as self-contained as possible, assuming no prior knowledge of linear algebra. The authors first address the rudimentary mechanics of linear systems using Gaussian elimination and the resulting decompositions. They introduce Euclidean vector spaces using less abstract concepts and make connections to systems of linear equations wherever possible. After illustrating the importance of the rank of a matrix, they discuss complementary subspaces, oblique projectors, orthogonality, orthogonal projections and projectors, and orthogonal reduction. The text then shows how the theoretical concepts developed are handy in analyzing solutions for linear systems. The authors also explain how determinants are useful for characterizing and deriving properties concerning matrices and linear systems. They then cover eigenvalues, eigenvectors, singular value decomposition, Jordan decomposition (including a proof), quadratic forms, and Kronecker and Hadamard products. The book concludes with accessible treatments of advanced topics, such as linear iterative systems, convergence of matrices, more general vector spaces, linear transformations, and Hilbert spaces.

"Advanced Engineering Mathematics" is written for the students of all engineering disciplines. Topics such as Partial Differentiation, Differential Equations, Complex Numbers, Statistics, Probability, Fuzzy Sets and Linear Programming which are an important part of all major universities have been well-explained. Filled with examples and in-text exercises, the book successfully helps the student to practice and retain the understanding of otherwise difficult concepts.

Matrix analysis presented in the context of numerical computation at a basic level.

Computational Aspects and Analysis

Linear Algebra and Matrix Analysis for Statistics

The Chebyshev Polynomial Proxy and Other Numerical Rootfinders, Perturbation Series, and Oracles

QCD and Numerical Analysis III

Theory, Implementation, and Applications

Matrices, Spectra, and Filtering

The fundamental mathematical tools needed to understand machine learning include linear algebra, analytic geometry, matrix decompositions, vector calculus, optimization, probability and statistics. These topics are traditionally taught in disparate courses, making it hard for data science or computer science students, or professionals, to efficiently learn the mathematics. This self-contained textbook bridges the gap between mathematical and machine learning texts, introducing the mathematical concepts with a minimum of prerequisites. It uses these concepts to derive four central machine learning methods: linear regression, principal component analysis, Gaussian mixture models and support vector machines. For students and others with a mathematical background, these derivations provide a starting point to machine learning texts. For those learning the mathematics for the first time, the methods help build intuition and practical experience with applying mathematical concepts. Every chapter includes worked examples and exercises to test understanding. Programming tutorials are offered on the book's web site.

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.

An introduction to computer-based problem-solving using the MATLAB® environment for undergraduates.

The Portable, Extensible Toolkit for Scientific Computation (PETSc) is an open-source library of advanced data structures and methods for solving linear and nonlinear equations and for managing discretizations. This book uses these modern numerical tools to demonstrate how to solve nonlinear partial differential equations (PDEs) in parallel. It starts from key mathematical concepts, such as Krylov space methods, preconditioning, multigrid, and Newton's method. In PETSc these components are composed at run time into fast solvers. Discretizations are introduced from the beginning, with an emphasis on finite difference and finite element methodologies. The example C programs of the first 12 chapters, listed on the inside front cover, solve (mostly) elliptic and parabolic PDE problems. Discretization leads to large, sparse, and generally nonlinear systems of algebraic equations. For such problems, mathematical solver concepts are explained and illustrated through the examples, with sufficient context to speed further development. PETSc for Partial Differential Equations addresses both discretizations and fast solvers for PDEs, emphasizing practice more than theory. Well-structured examples lead to run-time choices that result in high solver performance and parallel scalability. The last two chapters build on the reader's understanding of fast solver concepts when applying the Firedrake Python finite element solver library. This textbook, the first to cover PETSc programming for nonlinear PDEs, provides an on-ramp for graduate students and researchers to a major area of high-performance computing for science and engineering. It is suitable as a supplement for courses in scientific computing or numerical methods for differential equations.

The Science of Programming

Linear Algebra and Learning from Data

Solving Transcendental Equations

Computational Methods of Linear Algebra

A Second Course in Linear Algebra

Approximation Theory and Approximation Practice, Extended Edition

This is the first book devoted entirely to total least squares. The authors give a unified presentation of the TLS problem. A description of its basic principles are given, the various algebraic, statistical and sensitivity properties of the problem are discussed, and generalizations are presented. Applications are surveyed to facilitate uses in an even wider range of applications. Whenever possible, comparison is made with the well-known least squares methods. A basic knowledge of numerical linear algebra, matrix computations, and some notion of elementary statistics is required of the reader; however, some background material is included to make the book reasonably self-contained.

A thorough and elegant treatment of the theory of matrix functions and numerical methods for computing them, including an overview of applications, new and unpublished research results, and improved algorithms. Key features include a detailed treatment of the matrix sign function and matrix roots; a development of the theory of conditioning and properties of the Fre;chet derivative; Schur decomposition; block Parlett recurrence; a thorough analysis of the accuracy, stability, and computational cost of numerical methods; general results on convergence and stability of matrix iterations; and a chapter devoted to the f(A)b problem. Ideal for advanced courses and for self-study, its broad content, references and appendix also make this book a convenient general reference. Contains an extensive collection of problems with solutions and MATLAB implementations of key algorithms.

This book presents methods for the computational solution of some important problems of linear algebra: linear systems, linear least squares problems, eigenvalue problems, and linear programming problems. The book also includes a chapter on the fast Fourier transform and a very practical introduction to the solution of linear algebra problems on modern supercomputers. The book contains the relevant theory for most of the methods employed. It also emphasizes the practical aspects involved in implementing the methods. Students using this book will actually see and write programs for solving linear algebraic problems. Highly readable FORTRAN and MATLAB codes are presented which solve all of the main problems studied.

Linear algebra and the foundations of deep learning, together at last! From Professor Gilbert Strang, acclaimed author of Introduction to Linear Algebra, comes Linear Algebra and Learning from Data, the first textbook that teaches linear algebra together with deep learning and neural nets. This readable yet rigorous textbook contains a complete course in the linear algebra and related mathematics that students need to know to get to grips with learning from data. Included are: the four fundamental subspaces, singular value decompositions, special matrices, large matrix computation techniques, compressed sensing, probability and statistics, optimization, the architecture of neural nets, stochastic gradient descent and backpropagation.

A Matrix-vector Approach Using MATLAB

Handbook of Linear Algebra, Second Edition

Numerical Linear Algebra and Optimization

Matrix Computations

Theory, Computations, and Applications in Statistics

Numerical Linear Algebra and Applications, Second Edition

This book reports on progress in numerical methods for Lattice QCD with chiral fermions. It contains a set of pedagogical introductory articles written by experts from both the Applied Mathematics and Lattice Field Theory communities, together with detailed accounts of leading-edge algorithms for the simulation of overlap chiral fermions. Topics covered include: QCD simulations in the chiral regime; Evaluation and approximation of matrix functions; Krylov subspace methods for the iterative solution of linear systems; Eigenvalue solvers. These are complemented by a set of articles on closely related numerical and technical problems in Lattice field Theory.

The field of uncertainty quantification is evolving rapidly because of increasing emphasis on models that require quantified uncertainties for large-scale applications, novel algorithm development, and new computational architectures that facilitate implementation of these algorithms. Uncertainty Quantification: Theory, Implementation, and Applications provides readers with the basic concepts, theory, and algorithms necessary to quantify input and response uncertainties for simulation models arising in a broad range of disciplines. The book begins with a detailed discussion of applications where uncertainty quantification is critical for both scientific understanding and policy. It then covers concepts from probability and statistics, parameter selection techniques, frequentist and Bayesian model calibration, propagation of uncertainties, quantification of model discrepancy, surrogate model construction, and local and global sensitivity analysis. The author maintains a complementary web page where readers can find data used in the exercises and other supplementary material.

Computational methods are an integral part of most scientific disciplines, and a rudimentary understanding of their potential and limitations is essential for any scientist or engineer. This textbook introduces computational science through a set of methods and algorithms, with the aim of familiarizing the reader with the field's theoretical foundations and providing the practical skills to use and develop computational methods. Centered around a set of fundamental algorithms presented in the form of pseudocode, this self-contained textbook extends the classical syllabus with new material, including high performance computing, adjoint methods, machine learning, randomized algorithms, and quantum computing. It presents theoretical material alongside several examples and exercises and provides Python implementations of many key algorithms. Methods in Computational Science is for advanced undergraduate and graduate-level students studying computer science and data science. It can also be used to support continuous learning for practicing mathematicians, data scientists, computer scientists, and engineers in the field of computational science. It is appropriate for courses in advanced numerical analysis, data science, numerical optimization, and approximation theory.

With a substantial amount of new material, the Handbook of Linear Algebra, Second Edition provides comprehensive coverage of linear algebra concepts, applications, and computational software packages in an easy-to-use format. It guides you from the very elementary aspects of the subject to the frontiers of current research. Along with revisions and updates throughout, the second edition of this bestseller includes 20 new chapters. New to the Second Edition Separate chapters on Schur complements, additional types of canonical forms, tensors, matrix polynomials, matrix equations, special types of matrices, generalized inverses, matrices over finite fields, invariant subspaces, representations of quivers, and spectral sets New chapters on combinatorial matrix theory topics, such as tournaments, the minimum rank problem, and spectral graph theory, as well as numerical linear algebra topics, including algorithms for structured matrix computations, stability of

structured matrix computations, and nonlinear eigenvalue problems More chapters on applications of linear algebra, including epidemiology and quantum error correction New chapter on using the free and open source software system Sage for linear algebra Additional sections in the chapters on sign pattern matrices and applications to geometry Conjectures and open problems in most chapters on advanced topics Highly praised as a valuable resource for anyone who uses linear algebra, the first edition covered virtually all aspects of linear algebra and its applications. This edition continues to encompass the fundamentals of linear algebra, combinatorial and numerical linear algebra, and applications of linear algebra to various disciplines while also covering up-to-date software packages for linear algebra computations.

Mathematics for Machine Learning

Vectors, Matrices, and Least Squares

The Total Least Squares Problem

Matrix Functions and Matrix Equations

Fundamentals of Matrix Analysis with Applications

This is the most authoritative and accessible single-volume reference book on applied mathematics. Featuring numerous entries by leading experts and organized thematically, it introduces readers to applied mathematics and its uses; explains key concepts; describes important equations, laws, and functions; looks at exciting areas of research; covers modeling and simulation; explores areas of application; and more. Modeled on the popular Princeton Companion to Mathematics, this volume is an indispensable resource for undergraduate and graduate students, researchers, and practitioners in other disciplines seeking a user-friendly reference book on applied mathematics. Features nearly 200 entries organized thematically and written by an international team of distinguished contributors Presents the major ideas and branches of applied mathematics in a clear and accessible way Explains important mathematical concepts, methods, equations, and applications Introduces the language of applied mathematics and the goals of applied mathematical research Gives a wide range of examples of mathematical modeling Covers continuum mechanics, dynamical systems, numerical analysis, discrete and combinatorial mathematics, mathematical physics, and much more Explores the connections between applied mathematics and other disciplines Includes suggestions for further reading, cross-references, and a comprehensive index

Describes basic programming principles and their step-by- step applications.Numerous examples are included.

Mathematics of Computing -- General.

A knowledge of matrix algebra is a prerequisite for the study of much of modern statistics, especially the areas of linear statistical models and multivariate statistics. This reference book provides the background in matrix algebra necessary to do research and understand the results in these areas. Essentially self-contained, the book is best-suited for a reader who has had some previous exposure to matrices. Solutions to the exercises are available in the author's "Matrix Algebra: Exercises and Solutions."

Uncertainty Quantification

Introduction to Scientific Computing

Matrix Computations in C : Version 1.2

Theory and Computation

Iterative Methods for Sparse Linear Systems

Numerical Methods in Scientific Computing:

This is a textbook on classical polynomial and rational approximation theory for the twenty-first century. Aimed at advanced undergraduates and graduate students across all of applied mathematics, it uses MATLAB to teach the field's most important ideas and results. Approximation Theory and Approximation Practice, Extended Edition differs fundamentally from other works on approximation theory in a number of ways: its emphasis is on topics close to numerical algorithms; concepts are illustrated with Chebfun; and each chapter is a PUBLISHable MATLAB M-file, available online. The book centers on theorems and methods for analytic functions, which appear so often in applications, rather than on functions at the edge of discontinuity with their seductive theoretical challenges. Original sources are cited rather than textbooks, and each item in the bibliography is accompanied by an editorial comment. In addition, each chapter has a collection of exercises, which span a wide range from mathematical theory to Chebfun-based numerical experimentation. This textbook is appropriate for advanced undergraduate or graduate students who have an understanding of numerical analysis and complex analysis. It is also appropriate for seasoned mathematicians who use MATLAB.

Eigenvalue computations are ubiquitous in science and engineering. John Francis's implicitly shifted QR algorithm has been the method of choice for small to medium sized eigenvalue problems since its invention in 1959. This book presents a new view of this classical algorithm. While Francis's original procedure chases bulges, the new version chases core transformations, which allows the development of fast algorithms for eigenvalue problems with a variety of special structures. This also leads to a fast and backward stable algorithm for computing the roots of a polynomial by solving the companion matrix eigenvalue problem. The authors received a SIAM Outstanding Paper prize for this work. This book will be of interest to researchers in numerical linear algebra and their students.

Full of features and applications, this acclaimed textbook for upper undergraduate level and graduate level students includes all the major topics of computational linear algebra, including solution of a system of linear equations, least-squares solutions of linear systems, computation of eigenvalues, eigenvectors, and singular value problems. Drawing from numerous disciplines of science and engineering, the author covers a variety of motivating applications. When a physical problem is posed, the scientific and engineering significance of the solution is clearly stated. Each chapter contains a summary of the important concepts developed in that chapter, suggestions for further reading, and numerous exercises, both theoretical and MATLAB and MATCOM based. The author also provides a list of key words for quick reference. The MATLAB toolkit available online, 'MATCOM', contains implementations of the major algorithms in the book and will enable students to study different algorithms for the same problem, comparing efficiency, stability, and accuracy.

Matrix ComputationsJHU Press

Methods in Computational Science

Deblurring Images

Proceedings of the Third International Workshop on Numerical Analysis and Lattice QCD, Edinburgh, June-July 2003

Advanced Engineering Mathematics, 22e

A MATLAB Introduction to Computational Science and Engineering

Elementary Linear Algebra

Unique in content and approach, this book covers all the topics that are usually covered in an introduction to scientific computing--but folds in graphics and matrix-vector manipulation in a way that gets readers to appreciate theconnection between continuous mathematics and computing. MATLAB 5 is usedthroughout to encourage experimentation, and each chapter focuses on a different important theorem--allowing readers to appreciate the rigorous side of scientific computing. In addition to standard topical coverage, each chapter includes 1) a sketch of a "hard" problem that involves ill-conditioning, high dimension, etc.; 2)at least one theorem with both a rigorous proof and a "proof by MATLAB" experiment to bolster intuition; 3)at least one recursive algorithm; and 4)at least one connection to a real-world application. The book revolves around examples that are packaged in 200+ M-files, which, collectively, communicate all the key mathematical ideas and an appreciation for the subtleties of numerical computing.Power Tools of the Trade. Polynomial Interpolation. Piecewise Polynomial Interpolation. Numerical Integration. Matrix Computations. Linear Systems. The QR and Cholesky Factorizations. Nonlinear Equations and Optimization. The Initial Value Problem.For engineers and mathematicians.

This computationally oriented book describes and explains the mathematical relationships among matrices, moments, orthogonal polynomials, quadrature rules, and the Lanczos and conjugate gradient algorithms. The book bridges different mathematical areas to obtain algorithms to estimate bilinear forms involving two vectors and a function of the matrix. The first part of the book provides the necessary mathematical background and explains the theory. The second part describes the applications and gives numerical examples of the algorithms and techniques developed in the first part. Applications addressed in the book include computing elements of functions of matrices; obtaining estimates of the error norm in iterative methods for solving linear systems and computing parameters in least squares and total least squares; and solving ill-posed problems using Tikhonov regularization. This book will interest researchers in numerical linear algebra and matrix computations, as well as scientists and engineers working on problems involving computation of bilinear forms.

Describes the deblurring algorithms and techniques collectively known as spectral filtering methods, in which the singular value decomposition, or a similar decomposition with spectral properties, is used to introduce the necessary regularization or filtering in the reconstructed image. The concise MATLAB® implementations described in the book provide a template of techniques that can be used to restore blurred images from many applications.

PETSc for Partial Differential Equations: Numerical Solutions in C and Python