

Kendall Atkinson
Weimin Han

TEXTS IN APPLIED MATHEMATICS

39

Theoretical Numerical Analysis

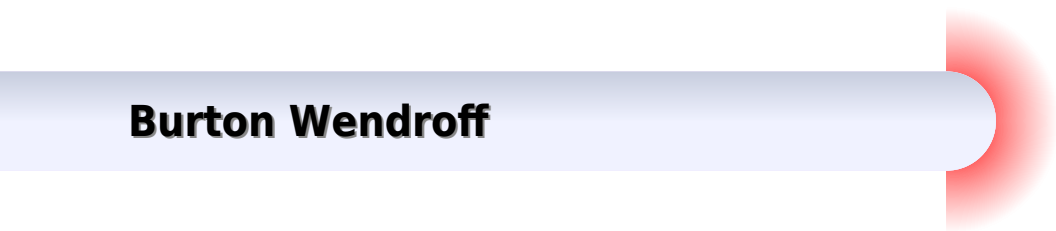
A Functional Analysis Framework

Third Edition

 Springer

Theoretical Numerical Analysis Theoretical Numerical Analysis

Burton Wendroff



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Theoretical Numerical Analysis, 2009 *Theoretical Numerical Analysis* Burton Wendroff, 2014-05-12 Theoretical Numerical Analysis focuses on the presentation of numerical analysis as a legitimate branch of mathematics The publication first elaborates on interpolation and quadrature and approximation Discussions focus on the degree of approximation by polynomials Chebyshev approximation orthogonal polynomials and Gaussian quadrature approximation by interpolation nonanalytic interpolation and associated quadrature and Hermite interpolation The text then ponders on ordinary differential equations and solutions of equations Topics include iterative methods for nonlinear systems matrix eigenvalue problems matrix inversion by triangular decomposition homogeneous boundary value problems and initial value problems The publication takes a look at partial differential equations including heat equation stability maximum principle and first order systems The manuscript is a vital source of data for mathematicians and researchers interested in theoretical numerical analysis

Theoretical Numerical Analysis Kendall Atkinson, Weimin Han, 2009-06-12 This textbook prepares graduate students for research in numerical analysis computational mathematics by giving to them a mathematical

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available online for students to use and to demonstrate implementation techniques The textbook also emphasizes multivariate problems alongside single variable problems and deals with topics in randomness including stochastic differential equations and randomized algorithms and topics in optimization and approximation relevant to machine learning Ultimately it seeks to clarify issues in numerical analysis in the context of applications and presenting accessible methods to students in mathematics and data science Numerical Analysis for Statisticians Kenneth Lange, 2010-05-17 Every advance in computer architecture and software tempts statisticians to tackle numerically harder problems To do so intelligently requires a good working knowledge of numerical analysis This book equips students to craft their own software and to understand the advantages and disadvantages of different numerical methods Issues of numerical stability accurate approximation computational complexity and mathematical modeling share the limelight in a broad yet rigorous overview of those parts of numerical analysis most relevant to statisticians In this second edition the material on optimization has been completely rewritten There is now an entire chapter on the MM algorithm in addition to more comprehensive treatments of constrained optimization penalty and barrier methods and model selection via the lasso There is also new material on the Cholesky decomposition Gram Schmidt orthogonalization the QR decomposition the singular value decomposition and reproducing kernel Hilbert spaces The discussions of the bootstrap permutation testing independent Monte Carlo and hidden Markov chains are updated and a new chapter on advanced MCMC topics introduces students to Markov random fields reversible jump MCMC and convergence analysis in Gibbs sampling Numerical Analysis for Statisticians can serve as a graduate text for a course surveying computational statistics With a careful selection of topics and appropriate supplementation it can be used at the undergraduate level It contains enough material for a graduate course on optimization theory Because many chapters are nearly self contained professional statisticians will also find the book useful as a reference

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