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Encompasses the full range of computational science and engineering from modelling to solution, both analytical and numerical. It develops a framework for the equations and numerical methods of applied mathematics. Gilbert Strang has taught this material to thousands of engineers and scientists (and many more on MIT's OpenCourseWare 18.085-6). His experience is seen in his clear explanations, wide range of examples, and teaching method. The book is solution-based and not formula-based: it integrates analysis and algorithms and MATLAB codes to explain each topic as effectively as possible. The topics include applied linear algebra and fast solvers, differential equations with finite differences and finite elements, Fourier analysis and optimization. This book also serves as a reference for the whole community of computational scientists and engineers. Supporting resources, including MATLAB codes, problem solutions and video lectures from Gilbert Strang's 18.085 courses at MIT, are provided at math.mit.edu/cse.

A comprehensive treatment of wavelets for both engineers and mathematicians.

Renowned applied mathematician Gilbert Strang teaches applied mathematics with the clear explanations, examples and insights of an experienced teacher. This book progresses steadily through a range of topics from symmetric linear systems to differential equations to least squares and Kalman filtering and optimization. It clearly demonstrates the power of matrix algebra in engineering problem solving. This is an ideal book (beloved by many readers) for a first course on applied mathematics and a reference for more advanced applied mathematicians. The only prerequisite is a basic course in linear algebra.

The emergence of satellite technology has changed the lives of millions of people. In particular, GPS has brought an unprecedented level of accuracy to the field of geodesy. This text is a guide to the algorithms and mathematical principles that account for the success of GPS technology and replaces the authors' previous work, Linear Algebra, Geodesy, and GPS (1997). An initial discussion of the basic concepts, characteristics and technical aspects of different satellite systems is followed by the necessary mathematical content which is presented in a detailed and self-contained fashion. At the heart of the matter are the positioning algorithms on which GPS technology relies, the discussion of which will affirm the mathematical contents of the previous chapters. Numerous ready-to-use MATLAB codes are included for the reader. This comprehensive guide will be invaluable for engineers and academic researchers who wish to master the theory and practical application of GPS technology.

The current exponential growth in graph data has forced a shift to parallel computing for executing graph algorithms. Implementing parallel graph algorithms and achieving good parallel performance have proven difficult. This book addresses these challenges by exploiting the well-known duality between a canonical representation of graphs as abstract collections of vertices and edges and a sparse adjacency matrix representation. This linear algebraic approach is widely accessible to scientists and engineers who may not be formally trained in computer science. The authors show how to leverage existing parallel matrix computation techniques and the large amount of software infrastructure that exists for these computations to implement efficient and scalable parallel graph algorithms. The benefits of this approach are reduced algorithmic complexity, ease of implementation, and improved performance.

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.

Computational science is an exciting new field at the intersection of the sciences, computer science, and mathematics because much scientific investigation now involves computing as well as theory and experiment. This textbook provides students with a versatile and accessible introduction to the subject. It assumes only a background in high school algebra, enables instructors to follow tailored pathways through the material, and is the only textbook of its kind designed specifically for an introductory course in the computational science and engineering curriculum. While the text itself is generic, an accompanying website offers tutorials and files in a variety of software packages. This fully updated and expanded edition features two new chapters on agent-based simulations and modeling with matrices, ten new project modules, and an additional module on diffusion. Besides increased treatment of high-performance computing and its applications, the book also includes additional quick review questions with answers, exercises, and individual and team projects. The only introductory textbook of its kind!now fully updated and expanded Features two new chapters on agent-based simulations and modeling with matrices Increased coverage of high-performance computing and its applications Includes additional modules, review questions, exercises, and projects An online instructor's manual with exercise answers, selected project solutions, and a test bank and solutions (available only to professors) An online illustration package is available to professors

Combining scientific computing methods and algorithms with modern data analysis techniques, including basic applications of compressive sensing and machine learning, this book develops techniques that allow for the integration of the dynamics of complex systems and big data. MATLAB is used throughout for mathematical solution strategies.

Combinatorial Scientific Computing explores the latest research on creating algorithms and software tools to solve key combinatorial problems on large-scale high-performance computing architectures. It includes contributions from international researchers who are pioneers in designing software and applications for high-performance computing systems. The book offers a state-of-the-art overview of the latest research, tool development, and applications. It focuses on load balancing and parallelization on high-performance computers, large-scale optimization, algorithmic differentiation of numerical simulation code, sparse matrix software tools, and combinatorial challenges and applications in large-scale social networks. The authors unify these seemingly disparate areas through a common set of abstractions and algorithms based on combinatorics, graphs, and hypergraphs. Combinatorial algorithms have long played a crucial enabling role in scientific and engineering computations and their importance continues to grow with the demands of new applications and advanced architectures. By addressing current challenges in the field, this volume sets the stage for the accelerated development and deployment of fundamental enabling technologies in high-performance scientific computing.

This book is about computational methods based on operator splitting. It consists of twenty-three chapters written by recognized splitting method contributors and practitioners, and covers a vast spectrum of topics and application areas, including computational mechanics, computational physics, image processing, wireless communication, nonlinear optics, and finance. Therefore, the book presents very versatile aspects of splitting methods and their applications, motivating the cross-fertilization of ideas.

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