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Jeremy Kepner



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texts at this level such as a Fourier based analysis of the trapezoid rule finite volume methods for the 2D Poisson problem the Nyström method for approximating the solution of integral equations and the relatively new FEAST method for targeting clusters of eigenvalues and their eigenvectors An early emphasis is given to recognizing or deducing orders of convergence in practice which is essential for assessing algorithm performance and debugging computational software Numerical experiments complement many of the theorems concerning convergence illustrating typical behavior of the associated algorithms when the assumptions of the theorems are satisfied and when they are not This book is intended for advanced undergraduate and beginning graduate students in mathematics seeking a solid foundation in the theory and practice of scientific computing Students and researchers in other disciplines who want a fuller understanding of the principles underlying these algorithms will also find it useful The text is divided into three parts corresponding to numerical methods for problems in calculus differential equations and linear algebra Each part can be used for a one term course quarter or semester making the book suitable for a two or three term sequence in numerical analysis or for largely independent courses on any of the three main topics *SIAM Journal on Computing* Society for Industrial and Applied Mathematics, 2001

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graphics Explanations that are rigorous yet written in a very accessible user friendly style Extensive problem sets provided at the end of each section that enable readers to apply their knowledge As one of the most popular mathematical software packages used in a wide range of fields including biology physics engineering business and finance this is essential knowledge for anyone who may need to analyze data Moreover the author proves how easy MATLAB is to learn including mastering its tremendous graphical capabilities All that is needed is a basic understanding of single variable calculus This is an excellent text for any course in MATLAB or scientific computing Additionally it serves as a supplementary text for any mathematics or science course that makes use of MATLAB

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