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INTRODUCTION TO COMPUTATIONAL MATHEMATICS

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Designed to provide tools for independent study, this book contains student-tested mathematical exercises joined with MATLAB programming exercises. Most chapters open with a review followed by theoretical and programming exercises, with detailed solutions provided for all problems including programs. Many of the MATLAB exercises are presented as Russian dolls: each question improves and completes the previous program and results are provided to validate the intermediate programs. The book offers useful MATLAB commands, advice on tables, vectors, matrices and basic commands for plotting. It contains material on eigenvalues and eigenvectors and important norms of vectors and matrices including perturbation theory; iterative methods for solving nonlinear and linear equations; polynomial and piecewise polynomial interpolation; Bézier curves; approximations of functions and integrals and more. The last two chapters considers ordinary differential equations including two point boundary value problems, and deal

with finite difference methods for some partial differential equations. The format is designed to assist students working alone, with concise Review paragraphs, Math Hint footnotes on the mathematical aspects of a problem and MATLAB Hint footnotes with tips on programming.

" This fantastic and deep book about how to use Sage for learning and doing mathematics at all levels perfectly complements the existing Sage documentation. It is filled with many carefully thought through examples and exercises, and great care has been taken to put computational functionality into proper mathematical context. Flip to almost any random page in this amazing book, and you will learn how to play with and visualize some beautiful part of mathematics. " --- William A. Stein, CEO, SageMath, and professor of mathematics, University of Washington SageMath, or Sage for short, is an open-source mathematical software system based on the Python language and developed by an international community comprising hundreds of teachers and researchers, whose aim is to provide an alternative to the commercial products Magma, Maple, Mathematica, and MATLAB®. To achieve this, Sage relies on many open-source programs, including GAP, Maxima, PARI, and various scientific libraries for Python, to which thousands of new functions have been added. Sage is freely available and is supported by all modern operating systems. Sage provides a wonderful scientific and graphical calculator for high school students, and it efficiently supports undergraduates in their computations in analysis, linear algebra, calculus, etc. For graduate students, researchers, and engineers in various mathematical specialties, Sage provides the most recent algorithms and tools, which is why several universities around the world already use Sage at the undergraduate

level.

After reading this book, students should be able to analyze computational problems in linear algebra such as linear systems, least squares- and eigenvalue problems, and to develop their own algorithms for solving them. Since these problems can be large and difficult to handle, much can be gained by understanding and taking advantage of special structures. This in turn requires a good grasp of basic numerical linear algebra and matrix factorizations. Factoring a matrix into a product of simpler matrices is a crucial tool in numerical linear algebra, because it allows us to tackle complex problems by solving a sequence of easier ones. The main characteristics of this book are as follows: It is self-contained, only assuming that readers have completed first-year calculus and an introductory course on linear algebra, and that they have some experience with solving mathematical problems on a computer. The book provides detailed proofs of virtually all results. Further, its respective parts can be used independently, making it suitable for self-study. The book consists of 15 chapters, divided into five thematically oriented parts. The chapters are designed for a one-week-per-chapter, one-semester course. To facilitate self-study, an introductory chapter includes a brief review of linear algebra.

This book intends to provide material for a graduate course on computational commutative algebra and algebraic geometry, highlighting potential applications in cryptography. Also, the topics in this book could form the basis of a graduate course that acts as a segue between an introductory algebra course and the more technical topics

of commutative algebra and algebraic geometry.This book contains a total of 124 exercises with detailed solutions as well as an important number of examples that illustrate definitions, theorems, and methods. This is very important for students or researchers who are not familiar with the topics discussed. Experience has shown that beginners who want to take their first steps in algebraic geometry are usually discouraged by the difficulty of the proposed exercises and the absence of detailed answers. Therefore, exercises (and their solutions) as well as examples occupy a prominent place in this course.This book is not designed as a comprehensive reference work, but rather as a selective textbook. The many exercises with detailed answers make it suitable for use in both a math or computer science course.

To put the world of linear algebra to advanced use, it is not enough to merely understand the theory; there is a significant gap between the theory of linear algebra and its myriad expressions in nearly every computational domain. To bridge this gap, it is essential to process the theory by solving many exercises, thus obtaining a firmer grasp of its diverse applications. Similarly, from a theoretical perspective, diving into the literature on advanced linear algebra often reveals more and more topics that are deferred to exercises instead of being treated in the main text. As exercises grow more complex and numerous, it becomes increasingly important to provide supporting material and guidelines on how to solve them, supporting students ' learning process. This book provides precisely this type of supporting material for the textbook " Numerical Linear Algebra and Matrix Factorizations, " published as Vol. 22 of Springer ' s Texts in Computational Science and Engineering series. Instead of omitting details or merely providing rough outlines, this book offers detailed

proofs, and connects the solutions to the corresponding results in the textbook. For the algorithmic exercises the utmost level of detail is provided in the form of MATLAB implementations. Both the textbook and solutions are self-contained. This book and the textbook are of similar length, demonstrating that solutions should not be considered a minor aspect when learning at advanced levels.

Computational Mathematics: Models, Methods, and Analysis with MATLAB and MPI explores and illustrates this process. Each section of the first six chapters is motivated by a specific application. The author applies a model, selects a numerical method, implements computer simulations, and assesses the ensuing results. These chapters include an abundance of MATLAB code. By studying the code instead of using it as a "black box, " you take the first step toward more sophisticated numerical modeling. The last four chapters focus on multiprocessing algorithms implemented using message passing interface (MPI). These chapters include Fortran 9x codes that illustrate the basic MPI subroutines and revisit the applications of the previous chapters from a parallel implementation perspective. All of the codes are available for download from www4.ncsu.edu./~white. This book is not just about math, not just about computing, and not just about applications, but about all three--in other words, computational science. Whether used as an undergraduate textbook, for self-study, or for reference, it builds the foundation you need to make numerical modeling and simulation integral parts of your investigational toolbox.

This book discusses the interplay of stochastics (applied probability theory) and numerical analysis in the field of quantitative finance. The stochastic models, numerical

valuation techniques, computational aspects, financial products, and risk management applications presented will enable readers to progress in the challenging field of computational finance.When the behavior of financial market participants changes, the corresponding stochastic mathematical models describing the prices may also change. Financial regulation may play a role in such changes too. The book thus presents several models for stock prices, interest rates as well as foreign-exchange rates, with increasing complexity across the chapters. As is said in the industry, 'do not fall in love with your favorite model.' The book covers equity models before moving to short-rate and other interest rate models. We cast these models for interest rate into the Heath-Jarrow-Morton framework, show relations between the different models, and explain a few interest rate products and their pricing.The chapters are accompanied by exercises. Students can access solutions to selected exercises, while complete solutions are made available to instructors. The MATLAB and Python computer codes used for most tables and figures in the book are made available for both print and e-book users. This book will be useful for people working in the financial industry, for those aiming to work there one day, and for anyone interested in quantitative finance. The topics that are discussed are relevant for MSc and PhD students, academic researchers, and for quants in the financial industry.

This unique book provides a comprehensive introduction to computational mathematics, which forms an essential part of contemporary numerical algorithms, scientific computing and optimization. It uses a theorem-free approach with just the right balance between mathematics and numerical algorithms. This edition covers all major topics in computational mathematics with a wide range of carefully

selected numerical algorithms, ranging from the root-finding algorithm, numerical integration, numerical methods of partial differential equations, finite element methods, optimization algorithms, stochastic models, nonlinear curve-fitting to data modelling, bio-inspired algorithms and swarm intelligence. This book is especially suitable for both undergraduates and graduates in computational mathematics, numerical algorithms, scientific computing, mathematical programming, artificial intelligence and engineering optimization. Thus, it can be used as a textbook and/or reference book.

This book discusses the interplay of stochastics (applied probability theory) and numerical analysis in the field of quantitative finance. The stochastic models, numerical valuation techniques, computational aspects, financial products, and risk management applications presented will enable readers to progress in the challenging field of computational finance. When the behavior of financial market participants changes, the corresponding stochastic mathematical models describing the prices may also change. Financial regulation may play a role in such changes too. The book thus presents several models for stock prices, interest rates as well as foreign-exchange rates, with increasing complexity across the chapters. As is said in the industry, "do not fall in love with your favorite model." The book covers equity models before moving to short-rate and other interest rate models. We cast these models for interest rate into the Heath-Jarrow-Morton framework, show relations between the different models, and explain a few interest rate products and their pricing. The chapters are accompanied by exercises. Students can access solutions to selected exercises, while complete solutions are made available to instructors. The MATLAB and Python computer

codes used for most tables and figures in the book are made available for both print and e-book users. This book will be useful for people working in the financial industry, for those aiming to work there one day, and for anyone interested in quantitative finance. The topics that are discussed are relevant for MSc and PhD students, academic researchers, and for quants in the financial industry.