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by Gene H. Golub and Charles F. Van Loan, John Hopkins University Press, 1996, ISBN 0-8018-5414-8. Course Outline (back to top)

~~AMS 526: Numerical Analysis I (Numerical Linear Algebra)~~
Trefethen's Index Cards (WSP 2011) -- see sample1, sample2; Spectra and Pseudospectra (PUP 2005) Schwarz-Christoffel Mapping (CUP 2002) Spectral Methods in Matlab (SIAM 2000) The (Unfinished) PDE Coffee Table Book (2000, freely available online) Numerical Linear Algebra (SIAM 1997)

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Numerical linear algebra, sometimes called applied linear algebra, is the study of how matrix operations can be used to create computer algorithms which efficiently and accurately provide approximate answers to questions in continuous mathematics. It is a subfield of numerical analysis, and a type of linear algebra. Computers use floating-point arithmetic and cannot exactly represent irrational data, so when a computer algorithm is applied to a matrix of data, it can sometimes increase the diffe

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~~Numerical linear algebra —
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Lloyd N. Trefethen and David Bau, III xii+361 pages SIAM, 1997. David Bau (currently at Google) and I published a graduate textbook on numerical linear algebra in 1997. Our aims in this book are beauty, depth of insight, and brevity. The text is split into forty lectures, each about eight pages long.

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