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Numerical Analysis, Second Edition, is a modern and  
readable text for the undergraduate audience. This book  
covers not only the standard topics but also some more

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advanced numerical methods being used by computational scientists and engineers-topics such as compression, forward and backward error analysis, and iterative methods of solving equations-all while maintaining a level of discussion appropriate for undergraduates. Each chapter contains a Reality Check, which is an extended exploration of relevant application areas that can launch individual or team projects. MATLAB(r) is used throughout to demonstrate and implement numerical methods. The Second Edition features many noteworthy improvements based on feedback from users, such as new coverage of Cholesky factorization, GMRES methods, and nonlinear PDEs.

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Besides their well-known value in number theory, continued fractions are also a useful tool in modern numerical applications and computer science. The goal of the book is to revisit the almost forgotten classical theory and to contextualize it for contemporary numerical applications and signal processing, thus enabling students and scientist to apply classical mathematics on recent problems. The books tries to be mostly self-contained and to make the material accessible for all interested readers. This provides a new view from an applied perspective, combining the classical recursive techniques of continued fractions with orthogonal problems, moment problems, Pronys problem of

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sparse recovery and the design of stable rational filters, which are all connected by continued fractions.

Document contains 6 short technical notes (TN 1-6) by various authors.

Revised and updated, this second edition of Walter Gautschi's successful Numerical Analysis explores computational methods for problems arising in the areas of classical analysis, approximation theory, and ordinary differential equations, among others. Topics included in the book are presented with a view toward stressing basic principles and maintaining simplicity and teachability as far as possible, while subjects requiring a higher level of



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technicality are referenced in detailed bibliographic notes at the end of each chapter. Readers are thus given the guidance and opportunity to pursue advanced modern topics in more depth. Along with updated references, new biographical notes, and enhanced notational clarity, this second edition includes the expansion of an already large collection of exercises and assignments, both the kind that deal with theoretical and practical aspects of the subject and those requiring machine computation and the use of mathematical software. Perhaps most notably, the edition also comes with a complete solutions manual, carefully developed and polished by the author, which will serve as an exceptionally valuable resource for instructors.

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BACKGROUND Sir Isaac Newton brought to the world the idea of modeling the motion of physical systems with equations. It was necessary to invent calculus along the way, since fundamental equations of motion involve velocities and accelerations, of position. His greatest single success was his discovery that which are derivatives the motion of the planets and moons of the solar system resulted from a single fundamental source: the gravitational attraction of the bodies. He demonstrated that the observed motion of the planets could be explained by assuming that there is a gravitational attraction between any two objects, a force that is proportional to the product of masses and inversely proportional to the square of the distance between them. The circular, elliptical, and parabolic orbits of astronomy

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were v INTRODUCTION no longer fundamental determinants of motion, but were approximations of laws specified with differential equations. His methods are now used in modeling motion and change in all areas of science. Subsequent generations of scientists extended the method of using differential equations to describe how physical systems evolve. But the method had a limitation. While the differential equations were sufficient to determine the behavior-in the sense that solutions of the equations did exist-it was frequently difficult to figure out what that behavior would be. It was often impossible to write down solutions in relatively simple algebraic expressions using a finite number of terms. Series solutions involving infinite sums often would not converge beyond some finite time.

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