



Numerical Analysis in Modern Scientific Computing: An Introduction (Texts in Applied Mathematics)

Andreas Hohmann, Peter Deufhard

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This book introduces the main topics of modern numerical analysis: sequence of linear equations, error analysis, least squares, nonlinear systems, symmetric eigenvalue problems, three-term recursions, interpolation and approximation, large systems and numerical integrations. The presentation draws on geometrical intuition wherever appropriate and is supported by a large number of illustrations, exercises, and examples.

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