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This textbook provides detailed discussion on fundamental concepts and applications of numerical analysis.

Here we present numerical analysis to advanced undergraduate and master degree level grad students. This is to be done in one semester. The programming language is Mathematica. The mathematical foundation and technique is included. The emphasis is geared toward the two major developing areas of applied mathematics, mathematical finance and mathematical biology. Contents: Beginnings Linear Systems and Optimization Interpolating and Fitting Numerical Differentiation Numerical Integration Numerical Ordinary Differential Equations Monte Carlo Method Readership: Undergraduate and master students.

An accessible introduction to the finite element method for solving numeric problems, this volume offers the keys to an important technique in computational mathematics. Suitable for advanced undergraduate and graduate courses, it outlines clear connections with applications and considers numerous examples from a variety of science- and engineering-related specialties. This text encompasses all varieties of the basic linear partial differential equations, including elliptic, parabolic and hyperbolic problems, as well as stationary and time-dependent problems. Additional topics include finite element methods for integral equations, an introduction to nonlinear problems, and considerations of unique developments of finite element techniques related to parabolic problems, including methods for automatic time step control. The relevant mathematics are expressed in non-technical terms whenever possible, in the interests of keeping the treatment accessible to a majority of students.

This textbook is intended to introduce advanced undergraduate and early-career graduate students to the field of numerical analysis. This field pertains to the design, analysis, and implementation of algorithms for the approximate solution of mathematical problems that arise in applications spanning science and engineering, and are not practical to solve using analytical techniques such as those taught in courses in calculus, linear algebra or differential equations. Topics covered include computer arithmetic, error analysis, solution of systems of linear equations, least squares problems, eigenvalue problems, nonlinear equations, optimization, polynomial interpolation and approximation, numerical differentiation and integration, ordinary differential equations, and partial differential equations. For each problem considered, the presentation includes the derivation of solution techniques, analysis of their efficiency, accuracy and robustness, and details of their implementation, illustrated through the Python programming language. This text is suitable for a year-long sequence in numerical analysis, and can also be used for a one-semester course in numerical linear algebra.

Praise for the First Edition ". . . outstandingly appealing with regard to its style, contents, considerations of requirements of practice, choice of examples, and exercises." -Zentrablatt Math ". . . carefully structured with many detailed worked examples . . ." -The Mathematical Gazette ". . . an up-to-date and user-friendly account . . ." -Mathematika An Introduction to Numerical Methods and Analysis addresses the mathematics underlying approximation and scientific computing and successfully explains where approximation methods come from, why they sometimes work (or don't work), and when to use one of the many techniques that are available. Written in a style that emphasizes readability and usefulness for the numerical methods novice, the book begins with basic, elementary material and gradually builds up to more advanced topics. A selection of concepts required for the study of computational mathematics is introduced, and simple approximations using Taylor's Theorem are also treated in some depth. The text includes exercises

that run the gamut from simple hand computations, to challenging derivations and minor proofs, to programming exercises. A greater emphasis on applied exercises as well as the cause and effect associated with numerical mathematics is featured throughout the book. An Introduction to Numerical Methods and Analysis is the ideal text for students in advanced undergraduate mathematics and engineering courses who are interested in gaining an understanding of numerical methods and numerical analysis.

lead the reader to a theoretical understanding of the subject without neglecting its practical aspects. The outcome is a textbook that is mathematically honest and rigorous and provides its target audience with a wide range of skills in both ordinary and partial differential equations." --Book Jacket.

Elements of Numerical Mathematical Economics with Excel: Static and Dynamic Optimization shows readers how to apply static and dynamic optimization theory in an easy and practical manner, without requiring the mastery of specific programming languages that are often difficult and expensive to learn. Featuring user-friendly numerical discrete calculations developed within the Excel worksheets, the book includes key examples and economic applications solved step-by-step and then replicated in Excel. After introducing the fundamental tools of mathematical economics, the book explores the classical static optimization theory of linear and nonlinear programming, applying the core concepts of microeconomics and some portfolio theory. This provides a background for the more challenging worksheet applications of the dynamic optimization theory. The book also covers special complementary topics such as inventory modelling, data analysis for business and economics, and the essential elements of Monte Carlo analysis. Practical and accessible, Elements of Numerical Mathematical Economics with Excel: Static and Dynamic Optimization increases the computing power of economists worldwide. This book is accompanied by a companion website that includes Excel examples presented in the book, exercises, and other supplementary materials that will further assist in understanding this useful framework. Explains how Excel provides a practical numerical approach to optimization theory and analytics Increases access to the economic applications of this universally-available, relatively simple software program Encourages readers to go to the core of theoretical continuous calculations and learn more about optimization processes

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