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is solution-based and not formula-based: it integrates analysis and algorithms and MATLAB codes to explain each topic as effectively as possible. The topics include applied linear algebra and fast solvers, differential equations with finite differences and finite elements, Fourier analysis and optimization. This book also serves as a reference for the whole community of computational scientists and engineers. Supporting resources, including MATLAB codes, problem solutions and video lectures from Gilbert Strang's 18.085 courses at MIT, are provided at math.mit.edu/cse.

Renowned applied mathematician Gilbert Strang teaches applied mathematics with the clear explanations, examples and insights of an experienced teacher. This book progresses steadily through a range of topics from symmetric linear systems to differential equations to least squares and Kalman filtering and optimization. It clearly demonstrates the power of matrix algebra in engineering problem solving. This is an ideal book (beloved by many readers) for a first course on applied mathematics and a reference for more advanced applied mathematicians. The only prerequisite is a basic course in linear algebra.

A comprehensive treatment of wavelets for both engineers and mathematicians.

Computational science is an exciting new field at the intersection of the sciences, computer science, and mathematics because much scientific investigation now involves computing as well as theory and experiment. This textbook provides students with a versatile and accessible introduction to the subject. It assumes only a background in high school algebra, enables instructors to follow tailored pathways through the material, and is the only textbook of its kind designed specifically for an introductory course in the computational science and engineering curriculum. While the text itself is generic, an accompanying website offers tutorials and files in a variety of software packages. This fully updated and expanded edition features two new chapters on agent-based simulations and modeling with matrices, ten new project modules, and an additional module on diffusion. Besides increased treatment of high-performance computing and its applications, the book also includes additional quick review questions with answers, exercises, and individual and team projects. The only introductory textbook of its kind—now fully updated and expanded Features two new chapters on agent-based simulations and modeling with matrices Increased coverage of high-performance computing and its applications Includes additional modules, review questions, exercises, and projects An online instructor's manual with exercise answers, selected project solutions, and a test bank and solutions (available only to professors) An online illustration package is available to professors

Linear algebra and the foundations of deep learning, together at

last! From Professor Gilbert Strang, acclaimed author of Introduction to Linear Algebra, comes Linear Algebra and Learning from Data, the first textbook that teaches linear algebra together with deep learning and neural nets. This readable yet rigorous textbook contains a complete course in the linear algebra and related mathematics that students need to know to get to grips with learning from data. Included are: the four fundamental subspaces, singular value decompositions, special matrices, large matrix computation techniques, compressed sensing, probability and statistics, optimization, the architecture of neural nets, stochastic gradient descent and backpropagation.

Combining scientific computing methods and algorithms with modern data analysis techniques, including basic applications of compressive sensing and machine learning, this book develops techniques that allow for the integration of the dynamics of complex systems and big data. MATLAB is used throughout for mathematical solution strategies.

Linear algebra has become the subject to know for people in quantitative disciplines of all kinds. No longer the exclusive domain of mathematicians and engineers, it is now used everywhere there is data and everybody who works with data needs to know more. This new book from Professor Gilbert Strang, author of the acclaimed Introduction to Linear Algebra, now in its fifth edition, makes linear algebra accessible to everybody, not just those with a strong background in mathematics. It takes a more active start, beginning by finding independent columns of small matrices, leading to the key concepts of linear combinations and rank and column space. From there it passes on to the classical topics of solving linear equations, orthogonality, linear transformations and subspaces, all clearly explained with many examples and exercises. The last major topics are eigenvalues and the important singular value decomposition, illustrated with applications to differential equations and image compression. A final optional chapter explores the ideas behind deep learning.

Differential equations and linear algebra are two central topics in the undergraduate mathematics curriculum. This innovative textbook allows the two subjects to be developed either separately or together, illuminating the connections between two fundamental topics, and giving increased flexibility to instructors. It can be used either as a semester-long course in differential equations, or as a one-year course in differential equations, linear algebra, and applications. Beginning with the basics of differential equations, it covers first and second order equations, graphical and numerical methods, and matrix equations. The book goes on to present the fundamentals of vector spaces, followed by eigenvalues and eigenvectors, positive definiteness, integral transform methods and applications to PDEs. The exposition illuminates the natural correspondence between solution methods for systems of equations in

discrete and continuous settings. The topics draw on the physical sciences, engineering and economics, reflecting the author's distinguished career as an applied mathematician and expositor.

An introduction to computational complexity theory, its connections and interactions with mathematics, and its central role in the natural and social sciences, technology, and philosophy *Mathematics and Computation* provides a broad, conceptual overview of computational complexity theory—the mathematical study of efficient computation. With important practical applications to computer science and industry, computational complexity theory has evolved into a highly interdisciplinary field, with strong links to most mathematical areas and to a growing number of scientific endeavors. Avi Wigderson takes a sweeping survey of complexity theory, emphasizing the field's insights and challenges. He explains the ideas and motivations leading to key models, notions, and results. In particular, he looks at algorithms and complexity, computations and proofs, randomness and interaction, quantum and arithmetic computation, and cryptography and learning, all as parts of a cohesive whole with numerous cross-influences. Wigderson illustrates the immense breadth of the field, its beauty and richness, and its diverse and growing interactions with other areas of mathematics. He ends with a comprehensive look at the theory of computation, its methodology and aspirations, and the unique and fundamental ways in which it has shaped and will further shape science, technology, and society. For further reading, an extensive bibliography is provided for all topics covered. *Mathematics and Computation* is useful for undergraduate and graduate students in mathematics, computer science, and related fields, as well as researchers and teachers in these fields. Many parts require little background, and serve as an invitation to newcomers seeking an introduction to the theory of computation. Comprehensive coverage of computational complexity theory, and beyond High-level, intuitive exposition, which brings conceptual clarity to this central and dynamic scientific discipline Historical accounts of the evolution and motivations of central concepts and models A broad view of the theory of computation's influence on science, technology, and society Extensive bibliography

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.

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