

Numerical Methods in Matrix Computations (Texts in Applied Mathematics)

Åke Björck



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Matrix algorithms are at the core of scientific computing and are indispensable tools in most applications in engineering. This book offers a comprehensive and up-to-date treatment of modern methods in matrix computation. It uses a unified approach to direct and iterative methods for linear systems, least squares and eigenvalue problems. A thorough analysis of the stability, accuracy, and complexity of the treated methods is given.

Numerical Methods in Matrix Computations is suitable for use in courses on scientific computing and applied technical areas at advanced undergraduate and graduate level. A large bibliography is provided, which includes both historical and review papers as well as recent research papers. This makes the book useful also as a reference and guide to further study and research work.

Åke Björck is a professor emeritus at the Department of Mathematics, Linköping University. He is a Fellow of the Society of Industrial and Applied Mathematics.p>

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