

Scientific Computing with MATLAB and Octave (Texts in Computational Science and Engineering)

Alfio Quarteroni, Fausto Saleri, Paola Gervasio



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Preface to the First Edition This textbook is an introduction to Scienti?c Computing. We will illustrate several numerical methods for the computer solution of c- tain classes of mathematical problems that cannot be faced by paper and pencil. We will show how to compute the zeros or the integrals of continuous functions, solve linear systems, approximate functions by polynomials and construct accurate approximations for the solution of di?erential equations. With this aim, in Chapter 1 we will illustrate the rules of the game thatcomputersadoptwhenstoringandoperatingwith realandcomplex numbers, vectors and matrices. In order to make our presentation concrete and appealing we will 1 adopt the programming environment MATLAB as a faithful c- panion. We will gradually discover its principal commands, statements and constructs. We will show how to execute all the algorithms that we introduce throughout the book. This will enable us to furnish an - mediate quantitative assessment of their theoretical properties such as stability, accuracy and complexity. We will solve several problems that will be raisedthrough exercises and examples, often stemming from s- ci?c applications.

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