Krylov Subspace Matlab Code

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DEMARION MICAH

Model Reduction and Coarse-Graining Approaches for Multiscale Phenomena Springer Nature
Instabilities of fluid flows and the associated transitions between different possible flow states provide a fascinating set of problems that have attracted researchers for over a hundred years. This book addresses state-of-the-art developments in numerical techniques for computational modelling of fluid instabilities and related bifurcation structures, as well as providing comprehensive reviews of recently solved challenging problems in the field.

Iterative Krylov Methods for Large Linear Systems SIAM
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PETSc for Partial Differential Equations: Numerical Solutions in C and Python Springer Nature
Fundamentals of Numerical Computation?is an advanced undergraduate-level introduction to the mathematics and use of algorithms for the fundamental problems of numerical computation: linear algebra, finding roots, approximating data and functions, and solving differential equations. The book is organized with simpler methods in the first half and more advanced methods in the second half, allowing use for either a single course or a sequence of two courses. The authors take readers from basic to advanced methods, illustrating them with over 200 self-contained MATLAB functions and examples

designed for those with no prior MATLAB experience. Although the text provides many examples, exercises, and illustrations, the aim of the authors is not to provide a cookbook per se, but rather an exploration of the principles of cooking. The authors have developed an online resource that includes well-tested materials related to every chapter. Among these materials are lecture-related slides and videos, ideas for student projects, laboratory exercises, computational examples and scripts, and all the functions presented in the book. The book is intended for advanced undergraduates in math, applied math, engineering, or science disciplines, as well as for researchers and professionals looking for an introduction to a subject they missed or overlooked in their education.?

Bayesian Scientific Computing SIAM

The once esoteric idea of embedding scientific computing into a probabilistic framework, mostly along the lines of the Bayesian paradigm, has recently enjoyed wide popularity and found its way into numerous applications. This book provides an insider's view of how to combine two mature fields, scientific computing and Bayesian inference, into a powerful language leveraging the capabilities of both components for computational efficiency, high resolution power and uncertainty quantification ability. The impact of Bayesian scientific computing has been particularly significant in the area of computational inverse problems where the data are often scarce or of low quality, but some characteristics of the unknown solution may be available a priori. The ability to combine the flexibility of the Bayesian probabilistic framework with efficient numerical methods has contributed to the popularity of Bayesian inversion, with the prior distribution being the counterpart of classical regularization. However, the interplay between Bayesian inference and numerical analysis is much richer than providing an alternative way to regularize inverse problems, as demonstrated by the discussion of time dependent problems, iterative methods, and sparsity promoting priors in this book. The quantification of uncertainty in computed solutions and model predictions is another area where Bayesian scientific computing plays a critical role. This book demonstrates that Bayesian inference and scientific computing have much more in common than what one may expect, and gradually builds a natural interface between these two areas.

Iterative Methods and Preconditioning for Large and Sparse Linear Systems with Applications SIAM

Linear and nonlinear systems of equations are the basis for many, if not most, of the models of phenomena in science and engineering, and their efficient numerical solution is critical to progress in these areas. This is the first book to be published on nonlinear equations since the mid-1980s. Although it stresses recent developments in this area, such as Newton-Krylov methods, considerable material on linear equations has been incorporated. This book focuses on a small number of methods and treats them in depth. The author provides a complete analysis of the conjugate gradient and generalized minimum residual iterations as well as recent advances including Newton-Krylov methods, incorporation of inexactness and noise into the analysis, new proofs and implementations of Broyden's method, and globalization of inexact Newton methods. Examples, methods, and algorithmic choices are based on applications to infinite dimensional problems such as partial differential equations and integral equations. The analysis and proof techniques are constructed with the infinite dimensional setting in mind and the computational examples and exercises are based on the MATLAB environment.

Matrix Functions and Matrix Equations SIAM

A cornerstone of applied probability, Markov chains can be used to help model how plants grow, chemicals react, and atoms diffuse--and applications are increasingly being found in such areas as engineering, computer science, economics, and education. To apply the techniques to real problems, however, it is necessary to understand how Markov chains can be solved numerically. In this book, the first to offer a systematic and detailed treatment of the numerical solution of Markov chains, William Stewart provides scientists on many levels with the power to put this theory to use in the actual world, where it has applications in areas as diverse as engineering, economics, and education. His efforts make for essential reading in a rapidly growing field. Here Stewart explores all aspects of numerically computing solutions of Markov chains, especially when the state is huge. He provides extensive background to both discrete-time and continuous-time Markov chains and examines many different numerical computing methods--direct, single-and multi-vector iterative, and projection methods. More specifically, he considers recursive methods often used when the structure of the Markov chain is upper Hessenberg, iterative aggregation/disaggregation methods that are particularly appropriate when it is NCD (nearly completely decomposable), and reduced schemes for cases in which the chain is periodic. There are chapters on methods for computing transient solutions, on stochastic automata networks, and, finally, on currently available software. Throughout Stewart draws on numerous examples and comparisons among the methods he so thoroughly explains.

The Matrix Eigenvalue Problem SIAM

This book describes, in a basic way, the most useful and effective iterative solvers and appropriate preconditioning techniques for some of the most important classes of large and sparse linear systems. The solution of large and sparse linear systems is the most time-consuming part for most of the scientific computing simulations. Indeed, mathematical models become more and more accurate by including a greater volume of data, but this requires the solution of larger and harder algebraic systems. In recent years, research has focused on the efficient solution of large sparse and/or structured systems generated by the discretization of numerical models by using iterative solvers.

Finite Elements and Fast Iterative Solvers Morgan Kaufmann

Advances in computer power and observing systems has led to the generation and accumulation of large scale weather & climate data begging for exploration and analysis. Pattern Identification and Data Mining in Weather and Climate presents, from different perspectives, most available, novel and conventional, approaches used to analyze multivariate time series in climate science to identify patterns of variability, teleconnections, and reduce dimensionality. The book discusses different methods to identify patterns of spatiotemporal fields. The book also presents machine learning with a particular focus on the main methods used in climate science. Applications to atmospheric and oceanographic data are also presented and discussed in most chapters. To help guide students and beginners in the field of weather & climate data analysis, basic Matlab skeleton codes are given is some chapters, complemented with a list of software links toward the end of the text. A number of technical appendices are also provided, making the text particularly suitable for didactic purposes. The topic of EOFs and associated pattern identification in space-time data sets has gone through an extraordinary fast development, both in terms of new insights and the breadth of applications. We welcome this text by Abdel Hannachi who not only has a deep insight in the field but has himself made several contributions to new developments in the last 15 years. - Huug van den Dool, Climate Prediction Center, NCEP, College Park, MD, U.S.A. Now that weather and climate science is producing ever larger and richer data sets, the topic of pattern extraction and interpretation has become an essential part. This book provides an up to date overview of the latest techniques and developments in this area. - Maarten Ambaum, Department of Meteorology, University of Reading, U.K. This nicely and expertly written book covers a lot of ground, ranging from classical linear pattern identification techniques to more modern machine learning, illustrated with examples from weather & climate science. It will be very valuable both as a tutorial for graduate and postgraduate students and as a reference text for researchers and practitioners in the field. - Frank Kwasniok, College of Engineering, University of Exeter, U.K.

Advances in Structural and Multidisciplinary Optimization

SIAM

This book on Newton's method is a user-oriented guide to algorithms and implementation. In just over 100 pages, it shows, via algorithms in pseudocode, in MATLAB, and with several examples, how one can choose an appropriate Newton-type method for a given problem, diagnose problems, and write an efficient solver or apply one written by others. It contains trouble-shooting guides to the major algorithms, their most common failure modes, and the likely causes of failure. It also includes many worked-out examples (available on the SIAM website) in pseudocode and a collection of MATLAB codes, allowing readers to experiment with the algorithms easily and implement them in other languages.

A Journey through the History of Numerical Linear Algebra

Academic Press

This book focuses on Krylov subspace methods for solving linear systems, which are known as one of the top 10 algorithms in the twentieth century, such as Fast Fourier Transform and Quick Sort (SIAM News, 2000). Theoretical aspects of Krylov subspace methods developed in the twentieth century are explained and derived in a concise and unified way. Furthermore, some Krylov subspace methods in the twenty-first century are described in detail, such as the COCR method for complex symmetric linear systems, the BiCR method, and the IDR(s) method for non-Hermitian linear systems. The strength of the book is not only in describing principles of Krylov subspace methods but in providing a variety of applications: shifted linear systems and matrix functions from the theoretical point of view, as well as partial differential equations, computational physics, computational particle physics, optimizations, and machine learning from a practical point of view. The book is self-contained in that basic necessary concepts of numerical linear algebra are explained, making it suitable for senior undergraduates, postgraduates, and researchers in mathematics, engineering, and computational science. Readers will find it a useful resource for understanding the principles and properties of Krylov subspace methods and correctly using those methods for solving problems in the future.

An Introduction to Bayesian Scientific Computing Springer Science & Business Media

Mathematics of Computing -- Numerical Analysis.

Advanced Computational Electromagnetic Methods SIAM

This book describes why and how to do Scientific Computing for fundamental models of fluid flow. It contains introduction, motivation, analysis, and algorithms and is closely tied to freely available MATLAB codes that implement the methods described. The focus is on finite element approximation methods and fast iterative solution methods for the consequent linear(ized) systems arising in important problems that model incompressible fluid flow. The problems addressed are the Poisson equation, Convection-Diffusion problem, Stokes problem and Navier-Stokes problem, including new material on time-dependent problems and models of multi-physics. The corresponding iterative algebra based on preconditioned Krylov subspace and multigrid techniques is for symmetric and positive definite, nonsymmetric positive definite, symmetric indefinite and nonsymmetric indefinite matrix systems respectively. For each problem and associated solvers there is a description of how to compute together with theoretical analysis that guides the choice of approaches and describes what happens in practice in the many illustrative numerical results throughout the book (computed with the freely downloadable IFISS software). All of the numerical results should be reproducible by readers who have access to MATLAB and there is considerable scope for experimentation in the "computational laboratory" provided by the software. Developments in the field since the first edition was published have been represented in three new chapters covering optimization with PDE constraints (Chapter 5); solution of unsteady Navier-Stokes equations (Chapter 10); solution of models of buoyancy-driven flow (Chapter 11). Each chapter has many theoretical problems and practical computer exercises that involve the use of the IFISS software. This book is suitable as an introduction to iterative linear solvers or more generally as a model of Scientific Computing at an advanced undergraduate or beginning graduate level.

Spectral Methods in MATLAB Springer Science & Business Media

High Performance Computing: Modern Systems and Practices is a fully comprehensive and easily accessible treatment of high performance computing, covering fundamental concepts and essential knowledge while also providing key skills training. With this book, domain scientists will learn how to use supercomputers as a key tool in their quest for new knowledge. In addition, practicing engineers will discover how supercomputers can employ HPC systems and methods to the design and simulation of innovative products, and students will begin their careers with an understanding of possible directions for future research and development in HPC. Those who maintain and administer commodity clusters will find this textbook provides essential coverage of not only what HPC systems do, but how they are used. - Covers enabling technologies, system architectures and operating systems, parallel programming languages and algorithms, scientific visualization, correctness and performance debugging tools and methods, GPU accelerators and big data problems - Provides numerous examples that explore the basics of supercomputing, while also providing practical training in the real use of high-end computers - Helps users with informative and practical examples that build knowledge and skills through incremental steps - Features sidebars of background and context to present a live history and culture of this unique field - Includes online resources, such as recorded lectures from the authors' HPC courses

Solving Nonlinear Equations with Newton's Method
Springer
Computational Mathematics: Models, Methods, and Analysis with MATLAB and MPI is a unique book covering the concepts and techniques at the core of computational science. The author delivers a hands-on introduction to nonlinear, 2D, and 3D models; nonrectangular domains; systems of partial differential equations; and large algebraic problems requirin

Computational Economics CRC Press
The Portable, Extensible Toolkit for Scientific Computation (PETSc) is an open-source library of advanced data structures and methods for solving linear and nonlinear equations and for managing discretizations. This book uses these modern numerical tools to demonstrate how to solve nonlinear partial differential equations (PDEs) in parallel. It starts from key mathematical concepts, such as Krylov space methods, preconditioning, multigrid, and Newton’s method. In PETSc these components are composed at run time into fast solvers. Discretizations are introduced from the beginning, with an emphasis on finite difference and finite element methodologies. The example C programs of the first 12 chapters, listed on the inside front cover, solve (mostly) elliptic and parabolic PDE problems. Discretization leads to large, sparse, and generally nonlinear systems of algebraic equations. For such problems, mathematical solver concepts are explained and illustrated through the examples, with sufficient context to speed further development. PETSc for Partial Differential Equations addresses both discretizations and fast solvers for PDEs, emphasizing practice more than theory. Well-structured examples lead to run-time choices that result in high solver performance and parallel scalability. The last two chapters build on the reader’s understanding of fast solver concepts when applying the Firedrake Python finite element solver library. This textbook, the first to cover PETSc programming for nonlinear PDEs, provides an on-ramp for graduate students and researchers to a major area of high-performance computing for science and engineering. It is suitable as a supplement for courses in scientific computing or numerical methods for differential equations.

Practical Numerical Mathematics With Matlab: A Workbook And Solutions Routledge
This book has been written for undergraduate and graduate students in various disciplines of mathematics. The authors, internationally recognized experts in their field, have developed a superior teaching and learning tool that makes it easy to grasp new concepts and apply them in practice. The book’s highly accessible approach makes it particularly ideal if you want to become acquainted with the Bayesian approach to computational science, but do not need to be fully immersed in detailed

statistical analysis.

QCD and Numerical Analysis III Cambridge University Press
Computational Economics: A concise introduction is a comprehensive textbook designed to help students move from the traditional and comparative static analysis of economic models, to a modern and dynamic computational study. The ability to equate an economic problem, to formulate it into a mathematical model and to solve it computationally is becoming a crucial and distinctive competence for most economists. This vital textbook is organized around static and dynamic models, covering both macro and microeconomic topics, exploring the numerical techniques required to solve those models. A key aim of the book is to enable students to develop the ability to modify the models themselves so that, using the MATLAB/Octave codes provided on the book and on the website, students can demonstrate a complete understanding of computational methods. This textbook is innovative, easy to read and highly focused, providing students of economics with the skills needed to understand the essentials of using numerical methods to solve economic problems. It also provides more technical readers with an easy way to cope with economics through modelling and simulation. Later in the book, more elaborate economic models and advanced numerical methods are introduced which will prove valuable to those in more advanced study. This book is ideal for all students of economics, mathematics, computer science and engineering taking classes on Computational or Numerical Economics.

Computational Mathematics SIAM
The many technical and computational problems that appear to be constantly emerging in various branches of physics and engineering beg for a more detailed understanding of the fundamental mathematics that serves as the cornerstone of our way of understanding natural phenomena. The purpose of this Special Issue was to establish a brief collection of carefully selected articles authored by promising young scientists and the world's leading experts in pure and applied mathematics, highlighting the state-of-the-art of the various research lines focusing on the study of analytical and numerical mathematical methods for pure and applied sciences.

Solving Nonlinear Equations with Newton's Method Springer
"Matrix functions and matrix equations are widely used in science, engineering and social sciences due to the succinct and insightful way in which they allow problems to be formulated and solutions to be expressed. This book covers materials relevant to advanced undergraduate and graduate courses in numerical linear algebra and scientific computing. It is also well-suited for self-study. The broad content makes it convenient as a general reference to the subjects."--

SIAM Journal on Scientific Computing Springer Nature
Presents advanced reservoir simulation methods used in the widely-used MRST open-source software for researchers, professionals, students.