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Spotlights throughout the text highlight the five major ideas of numerical analysis ... 6.1.2 Existence, uniqueness, and continuity for solutions. 6.1.3 First-order linear equations. 6.2 Analysis of IVP solvers. ... Timothy Sauer earned his Ph.D. in mathematics at the University of California-Berkeley in 1982, and is currently a professor at ...

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of numerical analysis strive to realize data in a shorter or compressed way. Finally, orthogonality is crucial for efficiency in many algorithms, and is irreplaceable where conditioning is an issue or compression is a goal. In this book, the roles of these five concepts in modern numerical analysis are

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T. Sauer, S. Schiff, Data assimilation for heterogeneous networks: the consensus set. Phys. Rev. E 79, 051909 (2009). T. Sauer, Observing periodically forced systems of difference equations. Journal of Difference Equations and Applications 16, 269-273 (2010). T. Sauer, Numerical solution of stochastic differential equations in finance.

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numerical analysis and integrate its competing concerns of accuracy and efficiency. Thenotionsofconvergence,complexity,conditioning,compression,andorthogonality are among the most important of the big ideas. Any approximation method worth its salt must converge to the correct answer as more computational resources are devoted to it, and

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Great book by a great professor. Tim Sauer is one of the leading experts in Numerical Analysis. When writing this book he makes it clear that he understands the flaws in other numerical analysis textbooks, and he tries to make sure and avoid those pitfalls.

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Numerical Analysis, designed to be used in a one-year course in engineering, science and mathematics, helps the readers gain a deeper understanding of numerical analysis by highlighting the five major ideas of the discipline: Convergence, Complexity, Conditioning, Compression, and Orthogonality and connecting back to them throughout the text.

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