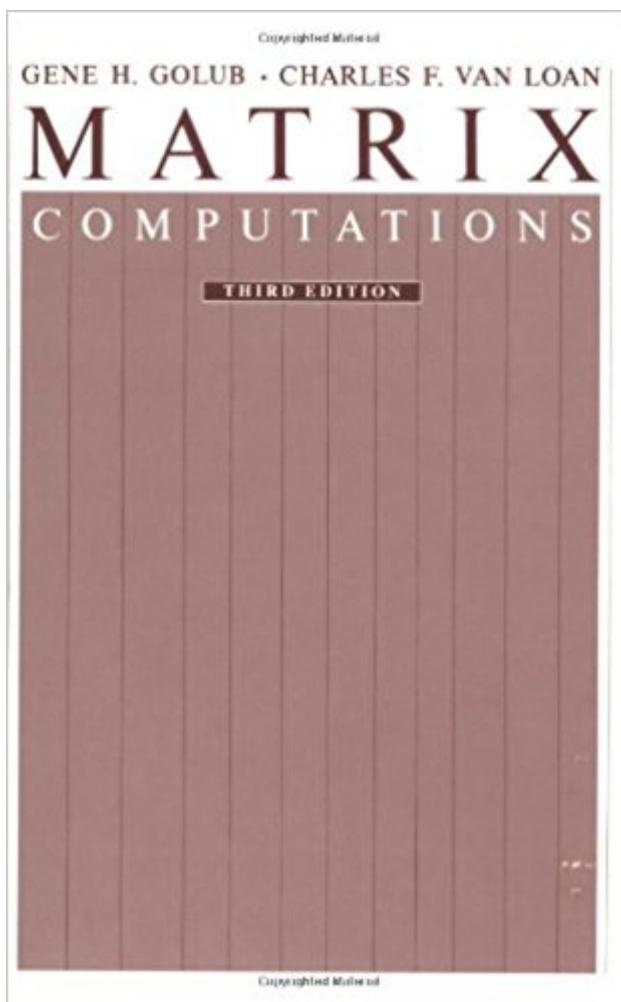


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Matrix Computations (Johns Hopkins Studies In Mathematical Sciences)(3rd Edition)



Synopsis

Revised and updated, the third edition of Golub and Van Loan's classic text in computer science provides essential information about the mathematical background and algorithmic skills required for the production of numerical software. This new edition includes thoroughly revised chapters on matrix multiplication problems and parallel matrix computations, expanded treatment of CS decomposition, an updated overview of floating point arithmetic, a more accurate rendition of the modified Gram-Schmidt process, and new material devoted to GMRES, QMR, and other methods designed to handle the sparse unsymmetric linear system problem.

Book Information

Paperback: 728 pages

Publisher: Johns Hopkins University Press; 3rd edition (October 15, 1996)

Language: English

ISBN-10: 0801854148

ISBN-13: 978-0801854149

Product Dimensions: 6.1 x 1.3 x 9.2 inches

Shipping Weight: 3 pounds

Average Customer Review: 4.4 out of 5 stars 40 customer reviews

Best Sellers Rank: #888,702 in Books (See Top 100 in Books) #51 in Books > Science & Math > Mathematics > Matrices #353 in Books > Science & Math > Mathematics > Pure Mathematics > Algebra > Linear #2371 in Books > Textbooks > Science & Mathematics > Mathematics > Algebra & Trigonometry

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A wealth of material, some old and classical, some new and still subject to debate. It will be a valuable reference source for workers in numerical linear algebra as well as a challenge to students.

(SIAM Review) In purely academic terms the reader with an interest in matrix computations will find this book to be a mine of insight and information, and a provocation to thought; the annotated bibliographies are helpful to those wishing to explore further. One could not ask for more, and the book should be considered a resounding success. (Bulletin of the Institute of Mathematics and its Applications) The authors have rewritten and clarified many of the proofs and derivations from the first edition. They have also added new topics such as Arnoldi iteration, domain decomposition methods, and hyperbolic downdating. Clearly the second edition is an invaluable reference book that should be in every university library. With the new proofs and derivations, it should remain the text of choice for graduate courses in matrix computations (Image: Bulletin of the International Linear Algebra Society)

Classic of the genre. Details all important numerical techniques of linear algebra. Rigorous enough for an academic yet practical enough for those working in the industry. Includes pseudocode snippets that can be easily translated into any modern language (although why would you? This has been implemented in MATLAB, Octave and R a long time ago...) Highly and unconditionally recommended.

The classic, what else to say?!

One of the most thorough and erudite books on numerical linear analysis available. The authors, Golub and Van Loan, are pioneers in matrix analysis. The review is encyclopedic. This is a great book to demonstrate the finer points of the art and to provide a bird's eye view of the subject. If you can't articulate differences in speed and accuracy between the LU decomposition, the QR decomposition, bidiagonalization, Householder reflections and Givens rotations, and the venerable singular value decomposition then this book is for you. My first copy has been worn out. This review was triggered when a replacement copy was ordered.

great book

I am quite adept in basic statistics, and was recommended this book for more information. I am sure I will fall back on this reference in the future.

This is the book if you need to understand matrix algorithms. Also while learning those algorithms,

you get a great insight on eigenproblems, and linear algebra. One of my all time favorite academic books.

I used this book to teach me some of the finer points of matrix operations, and continue to reference it. In fact, in my field (geophysics), this book is the standard reference for matrix operations in journal publications. I have not found anything better, nor anything that even comes close.

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