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NUMERICAL LINEAR ALGEBRA Lloyd N. Trefethen and David Bau, III xii+361 pages SIAM, 1997. David Bau (currently at Google) and I published a graduate textbook on numerical linear algebra in 1997. Our aims in this book are beauty, depth of insight, and brevity. The text is split into forty lectures, each about eight pages long.

Trefethen and Bau, NUMERICAL LINEAR ALGEBRA

L. Trefethen, D. Bau. Numerical linear algebra. Philadelphia, 1997. D. Watkins. Fundamentals of matrix computations. New York, 2002. ... We will concentrate in this course on the numerical solution of standard and generalized eigenvalue problems and the solution of linear systems. We will brie

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Leslie Hogben, Handbook of Linear Algebra, Chapman and Hall/CRC, 2007. Lloyd N. Trefethen and David Bau, III, Numerical Linear Algebra, SIAM, 1997.

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Assignments | Introduction to Numerical Methods

Textbook: Numerical Linear Algebra , by Trefethen & Bau (SIAM, 1997) Additional References: Introduction to Matrix Computations, by G.W. Stewart Matrix Computations, by Golub & Van Loan Applied Numerical Linear Algebra, by Demmel Access to MATLAB at UMass: Here is a link to the OIT Computer Classrooms website.

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