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A Graduate Introduction to Numerical Methods Springer Nature
Step-by-Step writing process instruction and the detailed concept modeling of Prentice Hall Writing and Grammar helps students improve their writing skills.
Tensor Numerical Methods in Quantum Chemistry World Scientific
Featuring international contributors from both industry and academia, Numerical Methods for Finance explores new and relevant numerical methods for the solution of practical problems in finance. It is one of the few books entirely devoted to numerical methods as applied to the financial field. Presenting state-of-the-art methods in this area, the book first discusses the coherent risk measures theory and how it applies to practical risk management. It then proposes a new method for pricing high-dimensional American options, followed by a description of the negative inter-risk diversification effects between credit and market risk. After evaluating counterparty risk for interest rate payoffs, the text considers strategies and issues concerning defined contribution pension plans and participating life insurance contracts. It also develops a computationally efficient swaption pricing technology, extracts the underlying asset price distribution implied by option prices, and proposes a hybrid GARCH model as well as a new affine point process framework. In addition, the book examines performance-dependent options, variance reduction, Value at Risk (VaR), the differential evolution optimizer, and put-call-futures parity arbitrage opportunities. Sponsored by DEPFA Bank, IDA Ireland, and Pioneer Investments, this concise and well-illustrated book equips practitioners with the necessary information to make important financial decisions.
Introduction to Numerical Programming Springer Science & Business Media
Included in this volume are the Invited Talks given at the 5th International Congress of Industrial and Applied Mathematics. The authors of these papers are all acknowledged masters of their fields, having been chosen through a rigorous selection process by a distinguished International Program Committee. This volume presents an overview of contemporary applications of mathematics, with the coverage ranging from the rhythms of the nervous system, to optimal transportation, elasto-plasticity, computational drug design, hydrodynamic and meteorological modeling, and valuation in financial markets. Many papers are direct products of the computer revolution: grid generation, multi-scale modeling, high-dimensional numerical integration, nonlinear optimization, accurate floating-point computations and advanced iterative methods. Other papers demonstrate the close dependence on developments in mathematics itself, and the increasing importance of statistics. Additional topics relate to the study of properties of fluids and fluid-flows, or add to our understanding of Partial Differential Equations.
Computational Mathematics in Engineering and Applied Science Walter de Gruyter GmbH & Co KG
As with Numerical Recipes in C, the FORTRAN edition has been greatly revised to make this edition the most up to date handbook for those working with FORTRAN. Between both editions of Numerical Recipes, over 300,000 copies have been sold.
CRC Press
A coarse-mesh discrete nodal integral transport theory method has been developed for the efficient numerical solution of multidimensional transport problems of interest in reactor physics and shielding applications. The method, which is the discrete transport theory analogue and logical extension of the nodal Green's function method previously developed for multidimensional neutron diffusion problems, utilizes the same transverse integration procedure to reduce the multidimensional equations to coupled one-dimensional equations. This is followed by the conversion of the differential equations to local, one-dimensional, in-node integral equations by integrating back along neutron flight paths. One-dimensional and two-dimensional transport theory test problems have been systematically studied to verify the superior computational efficiency of the new method.
Applied Mathematics Entering the 21st Century CRC Press
The most difficult computational problems nowadays are those of higher dimensions. This research monograph offers an introduction to tensor numerical methods designed for the solution of the multidimensional problems in scientific computing. These methods are based on the rank-structured approximation of multivariate functions and operators by using the appropriate tensor formats. The old and new rank-structured tensor formats are investigated. We discuss in detail the novel quantized tensor approximation method (QTT) which provides function-operator calculus in higher dimensions in logarithmic complexity rendering super-fast convolution, FFT and wavelet transforms. This book suggests the constructive recipes and computational schemes for a number of real life problems described by the multidimensional partial differential equations. We present the theory and algorithms for the sinc-based separable approximation of the analytic radial basis functions including Green's and Helmholtz kernels. The efficient tensor-based techniques for computational problems in electronic structure calculations and for the grid-based evaluation of long-range interaction potentials in multi-particle systems are considered. We also discuss the QTT numerical approach in many-particle dynamics, tensor techniques for stochastic/parametric PDEs as well as for the solution and homogenization of the elliptic equations with highly-oscillating coefficients. Contents Theory on separable approximation of multivariate functions Multilinear algebra and nonlinear tensor approximation Superfast computations via quantized tensor approximation Tensor approach to multidimensional integrodifferential equations
Numerical Integration of Stochastic Differential Equations Springer
This survey covers a wide range of topics fundamental to calculating integrals on computer systems and discusses both the theoretical and computational aspects of numerical and symbolic methods. It includes extensive sections on one- and multidimensional integration formulas, like polynomial, number-theoretic, and pseudorandom formulas, and deals with issues concerning the construction of numerical integration algorithms.
Multidimensional Weakly Singular Integral Equations Springer
The present book deals with the finite-part singular integral equations, the multidimensional singular integral equations and the non-linear singular integral equations, which are currently used in many fields of engineering mechanics with applied character, like elasticity, plasticity, thermoelastoplasticity, viscoelasticity, viscoplasticity, fracture mechanics, structural analysis, fluid mechanics, aerodynamics and elastodynamics. These types of singular integral equations form the latest high technology on the solution of very important problems of solid and fluid mechanics and therefore special attention should be given by the reader of the present book, who is interested for the new technology of the twentieth-one century. Chapter 1 is devoted with a historical report and an extended outline of References, for the finite-part singular integral equations, the multidimensional singular integral equations and the non-linear singular integral equations. Chapter 2 provides a finite-part singular integral representation analysis in Lp spaces and in general Hilbert spaces. In the same Chapter are investigated all possible approximation methods for the numerical evaluation of the finite-part singular integral equations, as closed form solutions for the above type of integral equations are available only in simple cases. Also, Chapter 2 provides further a generalization of the well known Sokhotski-Plemelj formulae and the Nother theorems, for the case of a finite-part singular integral equation.
Methods of Numerical Integration Elsevier
This book constitutes the thoroughly refereed post-conference proceedings of the 7th International Conference on Numerical Methods and Applications, NMA 2010, held in Borovets, Bulgaria, in August 2010. The 60 revised full papers presented together with 3 invited papers were carefully reviewed and selected from numerous submissions for inclusion in this book. The papers are organized in topical sections on Monte Carlo and quasi-Monte Carlo methods, environmental modeling, grid computing and applications, metaheuristics for optimization problems, and modeling and simulation of electrochemical processes.
Dynamics of Molecular Collisions SIAM
This book is a compilation of the most important and widely applicable methods for evaluating and approximating integrals. It is an indispensable time saver for engineers and scientists needing to evaluate integrals in their work. From the table of contents: - Applications of Integration - Concepts and Definitions - Exact Analytical Methods - Approximate Analytical Methods - Numerical Methods: Concepts - Numerical Methods: Techniques
Computational Integration Routledge
This book is devoted to mean-square and weak approximations of solutions of stochastic differential equations (SDE). These approximations represent two fundamental aspects in the contemporary theory of SDE. Firstly, the construction of numerical methods for such systems is important as the solutions provided serve as characteristics for a number of mathematical physics problems. Secondly, the employment of probability representations together with a Monte Carlo method allows us to reduce the solution of complex multidimensional problems of mathematical physics to the integration of stochastic equations. Along with a general theory of numerical integrations of such systems, both in the mean-square and the weak sense, a number of concrete and sufficiently constructive numerical schemes are considered. Various applications and particularly the approximate calculation of Wiener integrals are also dealt with. This book is of interest to graduate students in the mathematical, physical and engineering sciences, and to specialists whose work involves differential equations, mathematical physics, numerical mathematics, the theory of random processes, estimation and control theory.
Approximate Calculation of Multiple Integrals Springer Nature
Computational Mathematics in Engineering and Applied Science provides numerical algorithms and associated software for solving a spectrum of problems in ordinary differential equations (ODEs), differential algebraic equations (DAEs), and partial differential equations (PDEs) that occur in science and engineering. It presents detailed examples, each
Numerical Methods for Finance Springer Science & Business Media
Unparalleled in scope compared to the literature currently available, the Handbook of Integral Equations, Second Edition contains over 2,500 integral equations with solutions as well as analytical and numerical methods for solving linear and nonlinear equations. It explores Volterra, Fredholm, Wiener–Hopf, Hammerstein, Uryson, and other equations that arise in mathematics, physics, engineering, the sciences, and economics. With 300 additional pages, this edition covers much more material than its predecessor. New to the Second Edition • New material on Volterra, Fredholm, singular, hypersingular, dual, and nonlinear integral equations, integral transforms, and special functions • More than 400 new equations with exact solutions • New chapters on mixed multidimensional equations and methods of integral equations for ODEs and PDEs • Additional examples for illustrative purposes To accommodate different mathematical backgrounds, the authors avoid wherever possible the use of special terminology, outline some of the methods in a schematic, simplified manner, and arrange the material in increasing order of complexity. The book can be used as a database of test problems for numerical and approximate methods for solving linear and nonlinear integral equations.
Numerical Recipes in FORTRAN 77: Volume 1, Volume 1 of Fortran Numerical Recipes Springer Science & Business Media
Since from more than a century, the study of various types of integral equations and inequalities has been focus of great attention by many researchers, interested both in theory and its applications. In particular, there exists a very rich literature related to the integral equations and inequalities and their applications. The present monograph is an attempt to organize recent progress related to the Multidimensional integral equations and inequalities, which we hope will widen the scope of their new applications. The field to be covered is extremely wide and it is nearly impossible to treat all of them here. The material included in the monograph is recent and hard to find in other books. It is accessible to any reader with reasonable background in real analysis and acquaintance with its related areas. All results are presented in an elementary way and the book could also serve as a textbook for an advanced graduate course. The book deserves a warm welcome to those who wish to learn the subject and it will also be most valuable as a source of reference in the field. It will be an invaluable reading for mathematicians, physicists and engineers and also for graduate students, scientists and scholars wishing to keep abreast of this important area of research.
Exploring Monte Carlo Methods Courier Corporation
This book provides an extensive introduction to numerical computing from the viewpoint of backward error analysis. The intended audience includes students and researchers in science, engineering and mathematics. The approach taken is somewhat informal owing to the wide variety of backgrounds of the readers, but the central ideas of backward error and sensitivity (conditioning) are systematically emphasized. The book is divided into four parts: Part I provides the background preliminaries including floating-point arithmetic, polynomials and computer evaluation of functions; Part II covers numerical linear algebra; Part III covers interpolation, the FFT and quadrature; and Part IV covers numerical solutions of differential equations including initial-value problems, boundary-value problems, delay differential equations and a brief chapter on partial differential equations. The book contains detailed illustrations, chapter summaries and a variety of exercises as well some Matlab codes provided online as supplementary material. "I really like the focus on backward error analysis and condition. This is novel in a textbook and a practical approach that will bring welcome attention." Lawrence F. Shampine A Graduate Introduction to Numerical Methods and Backward Error Analysis" has been selected by Computing Reviews as a notable book in computing in 2013. Computing Reviews Best of 2013 list consists of book and article nominations from reviewers, CR category editors, the editors-in-chief of journals, and others in the computing community.

Encyclopedia of Finance Birkhäuser
One of the current main challenges in the area of scientific computing? is the design and implementation of accurate numerical models for complex physical systems which are described by time dependent coupled systems of nonlinear PDEs. This volume integrates the works of experts in computational mathematics and its applications, with a focus on modern algorithms which are at the heart of accurate modeling: adaptive finite element methods, conservative finite difference methods and finite volume methods, and multilevel solution techniques. Fundamental theoretical results are revisited in survey articles and new techniques in numerical analysis are introduced. Applications showcasing the efficiency, reliability and robustness of the algorithms in porous media, structural mechanics and electromagnetism are presented. Researchers and graduate students in numerical analysis and numerical solutions of PDEs and their scientific computing applications will find this book useful.
Handbook of Integral Equations Prentice Hall
Splitting Extrapolation Method,the: A New Technique In Numerical Solution Of Multidimensional ProbWorld Scientific
Structural Health Monitoring Technologies and Next-Generation Smart Composite Structures Walter de Gruyter
The conventional numerical methods when applied to multidimensional problems suffer from the so-called "curse of dimensionality", that cannot be eliminated by using parallel architectures and high performance computing. The novel tensor numerical methods are based on a "smart" rank-structured tensor representation of the multivariate functions and operators discretized on Cartesian grids thus reducing solution of the multidimensional integral-differential equations to 1D calculations. We explain basic tensor formats and algorithms and show how the orthogonal Tucker tensor decomposition originating from chemometrics made a revolution in numerical analysis, relying on rigorous results from approximation theory. Benefits of tensor approach are demonstrated in ab-initio electronic structure calculations. Computation of the 3D convolution integrals for functions with multiple singularities is replaced by a sequence of 1D operations, thus enabling accurate MATLAB calculations on a laptop using 3D uniform tensor grids of the size up to 1015. Fast tensor-based Hartree-Fock solver, incorporating the grid-based low-rank factorization of the two-electron integrals, serves as a prerequisite for economical calculation of the excitation energies of molecules. Tensor approach suggests efficient grid-based numerical treatment of the long-range electrostatic potentials on large 3D finite lattices with defects.The novel range-separated tensor format applies to interaction potentials of multi-particle systems of general type opening the new prospects for tensor methods in scientific computing. This research monograph presenting the modern tensor techniques applied to problems in quantum chemistry may be interesting for a wide audience of students and scientists working in computational chemistry, material science and scientific computing.
Modelling Electroanalytical Experiments by the Integral Equation Method Walter de Gruyter GmbH & Co KG
Methods of Numerical Integration, Second Edition describes the theoretical and practical aspects of major methods of numerical integration. Numerical integration is the study of how the numerical value of an integral can be found. This book contains six chapters and begins with a discussion of the basic principles and limitations of numerical integration. The succeeding chapters present the approximate integration rules and formulas over finite and infinite intervals. These topics are followed by a review of error analysis and estimation, as well as the application of functional analysis to numerical integration. A chapter describes the approximate integration in two or more dimensions. The final chapter looks into the goals and processes of automatic integration, with particular attention to the application of Tschebyscheff polynomials. This book will be of great value to theoreticians and computer programmers.
Applied Mechanics Reviews Apress
O I 1 -1 durch die GauB-Quadraturformel Q I n n L w 0 f (x 0) - i=1 1 1 Sei Rn : = I - Q das Fehlerfunktional. n Izl1, Fur eine im Kreis Kr I Kr : = {z E a: holomorphe Funktion f, f(z) = L i=O sei f i i - = x . (1. 1) : = sup{ I a 0 I r i E:JN und R (qo) * O}, qo (x) o 1 n 1 1 In Xr := {f: f holomorph in Kr und Iflr