

and

$$A = \begin{bmatrix} a_1 & -c_1 & & & \\ -b_2 & \ddots & \ddots & & \\ & \ddots & \ddots & \ddots & \\ & & & -b_N & c_{N-1} \\ & & & & a_N \end{bmatrix} \quad \begin{aligned} a_i &= 1 + \frac{h^2}{2} q_i \\ b_i &= \frac{1}{2} [1 + \frac{h}{2} p_i] \\ c_i &= \frac{1}{2} [1 - \frac{h}{2} p_i] \end{aligned}$$

Note that  $a_i > 0$ , and also  $b_i > 0$  and  $c_i > 0$  if  $h$  is small enough.

This is a nonsymmetric *tridiagonal* system to solve for  $y$ . We will show how to change it to a symmetric positive definite tridiagonal system, so that we may use *band Cholesky* to solve it.

Choose  $D = \text{diag}(1, \sqrt{\frac{c_1}{b_2}}, \sqrt{\frac{c_1 c_2}{b_2 b_3}}, \dots, \sqrt{\frac{c_1 c_2 \dots c_{N-1}}{b_2 b_3 \dots b_N}})$ . Then we may change  $Ay = b$  to  $(DAD^{-1})(Dy) = Db$  or  $\bar{A}\bar{y} = \bar{b}$ , where

$$\bar{A} = \begin{bmatrix} a_1 & -\sqrt{c_1 b_2} & & & \\ -\sqrt{c_1 b_2} & a_2 & -\sqrt{c_2 b_3} & & \\ & -\sqrt{c_2 b_3} & \ddots & \ddots & \\ & & \ddots & \ddots & -\sqrt{c_{N-1} b_N} \\ & & & -\sqrt{c_{N-1} b_N} & a_N \end{bmatrix}.$$

It is easy to see that  $\bar{A}$  is symmetric, and it has the same eigenvalues as  $A$  because  $A$  and  $\bar{A} = DAD^{-1}$  are *similar*. (See section 4.2 in Chapter 4 for details.) We will use the next theorem to show it is also positive definite.

**THEOREM 2.9. Gershgorin.** *Let  $B$  be an arbitrary matrix. Then the eigenvalues  $\lambda$  of  $B$  are located in the union of the  $n$  disks*

$$|\lambda - b_{kk}| \leq \sum_{j \neq k} |b_{kj}|.$$

*Proof.* Given  $\lambda$  and  $x \neq 0$  such that  $Bx = \lambda x$ , let  $1 = \|x\|_\infty = x_k$  by scaling  $x$  if necessary. Then  $\sum_{j=1}^N b_{kj} x_j = \lambda x_k = \lambda$ , so  $\lambda - b_{kk} = \sum_{j \neq k} b_{kj} x_j$ , implying

$$|\lambda - b_{kk}| \leq \sum_{j \neq k} |b_{kj} x_j| \leq \sum_{j \neq k} |b_{kj}| \quad \square$$

Now if  $h$  is so small that for all  $i$ ,  $|\frac{h}{2} p_i| < 1$ , then

$$|b_i| + |c_i| = \frac{1}{2} \left( 1 + \frac{h}{2} p_i \right) + \frac{1}{2} \left( 1 - \frac{h}{2} p_i \right) = 1 < 1 + \frac{h^2}{2} q \leq 1 + \frac{h^2}{2} q_i = a_i.$$

Therefore all eigenvalues of  $A$  lie inside the disks centered at  $1 + h^2 q_i / 2 \geq 1 + h^2 q / 2$  with radius 1; in particular, they must all have positive real parts. Since  $\bar{A}$  is symmetric, its eigenvalues are real and hence positive, so  $\bar{A}$  is positive definite. Its smallest eigenvalue is bounded below by  $gh^2/2$ . Thus, it can be

# Applied Numerical Linear Algebra

**William Ford**



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**Applied Numerical Linear Algebra** James W. Demmel, 1997-01-01 Designed for use by first year graduate students from a variety of engineering and scientific disciplines this comprehensive textbook covers the solution of linear systems least squares problems eigenvalue problems and the singular value decomposition The author who helped design the widely used LAPACK and ScaLAPACK linear algebra libraries draws on this experience to present state of the art techniques for these problems including recommendations of which algorithms to use in a variety of practical situations Algorithms are derived in a mathematically illuminating way including condition numbers and error bounds Direct and iterative algorithms suitable for dense and sparse matrices are discussed Algorithm design for modern computer architectures where moving data is often more expensive than arithmetic operations is discussed in detail using LAPACK as an illustration There are many numerical examples throughout the text and in the problems at the ends of chapters most of which are written in Matlab and are freely available on the Web Demmel discusses several current research topics making students aware of both the lively research taking place and connections to other parts of numerical analysis mathematics and computer science Some of this material is developed in questions at the end of each chapter which are marked Easy Medium or Hard according to their difficulty Some questions are straightforward supplying proofs of lemmas used in the text Others are more difficult theoretical or computing problems Questions involving significant amounts of programming are marked Programming The computing questions mainly involve Matlab programming and others involve retrieving using and perhaps modifying LAPACK code from NETLIB *Applied Numerical Linear Algebra* William W. Hager, 1988 [Numerical Linear Algebra: Theory and Applications](#)

Larisa Beilina, Evgenii Karchevskii, Mikhail Karchevskii, 2017-09-19 This book combines a solid theoretical background in linear algebra with practical algorithms for numerical solution of linear algebra problems Developed from a number of courses taught repeatedly by the authors the material covers topics like matrix algebra theory for linear systems of equations spectral theory vector and matrix norms combined with main direct and iterative numerical methods least squares problems and eigenproblems Numerical algorithms illustrated by computer programs written in MATLAB are also provided as supplementary material on SpringerLink to give the reader a better understanding of professional numerical software for the solution of real life problems Perfect for a one or two semester course on numerical linear algebra matrix computation and large sparse matrices this text will interest students at the advanced undergraduate or graduate level

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**Algorithms**     *An Introduction to Applied Numerical Linear Algebra Using MATLAB* Rizwan Butt, 2015. Designed for engineers, mathematician, computer scientists, and physicists or for use as a textbook in computational courses. Applied Numerical Linear Algebra Using MATLAB provides the reader with numerous applications, m files, and practical examples to solve problems. Balancing theoretical concepts with computational speed and accuracy, the book includes numerous short programs in MATLAB that can be used to solve problems involving systems of linear equations, matrices, vectors, approximations, eigenvalue, computer graphics, and more. The author emphasizes the basic ideas of numerical techniques and the uses of modern mathematical software, MATLAB, rather than relying only on complex mathematical derivations. The book is accompanied by a CD-ROM with all the figures, codes, solutions, appendices, an introduction to MATLAB commands, and m files for all the programs.

**Linear Algebra with Applications** Steven J. Leon, 1998. Renowned for its thoroughness and accessibility, this best-selling text by one of the leading figures in linear algebra reform offers students a challenging yet enjoyable study of linear algebra that is infused with an abundance of applications. Balancing coverage of mathematical theory and applied topics, it takes extra care in explaining concepts clearly so that students at a variety of levels can read and understand the material. Numerous worked examples are integrated throughout the text. This revision stresses the important roles played by geometry and visualization in linear algebra. ATLAST Computer Exercises for Linear Algebra, a project manual using MATLAB, may be packaged free with the text.

**Numerical Linear Algebra** Lloyd N. Trefethen, David Bau, III, 1997-06-01. Numerical Linear Algebra is a concise, insightful, and elegant introduction to the field of numerical linear algebra.

*An Introduction to Applied Numerical Analysis* Benjamin F. Plybon, 1992.

**Numerical Linear Algebra with Applications** William Ford, 2014-09-14. Numerical Linear Algebra with Applications is designed for those who want to gain a practical knowledge of modern computational techniques for the numerical solution of linear algebra problems using MATLAB as the vehicle for computation. The book contains all the material necessary for a first-year graduate or advanced undergraduate course on numerical linear algebra with numerous applications to engineering and science. With a unified presentation of computation, basic algorithm analysis, and numerical methods to compute solutions, this book is ideal for solving real-world problems. The text consists of six introductory chapters that thoroughly provide the required background.

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examples and exercises with Matlab In recent years the use of computers in many areas of engineering and science has made it essential for students to get training in numerical methods and computer programming Here the authors use both Matlab and SciLab software as well as covering core standard material It is intended for libraries scientists and researchers pharmaceutical industry

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