

Introduction to Numerical Analysis

Arnold Neumaier



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Numerical analysis is an increasingly important link between pure mathematics and its application in science and technology. This textbook provides an introduction to the justification and development of constructive methods that provide sufficiently accurate approximations to the solution of numerical problems, and the analysis of the influence that errors in data, finite-precision calculations, and approximation formulas have on results, problem formulation and the choice of method. It also serves as an introduction to scientific programming in MATLAB, including many simple and difficult, theoretical and computational exercises. A unique feature of this book is the consequent development of interval analysis as a tool for rigorous computation and computer assisted proofs, along with the traditional material.



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