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Striking a balance between theory and practice, this graduate-level text is perfect for students in the applied sciences. The author provides a clear introduction to the classical methods, how they work and why they sometimes fail. Crucially, he also demonstrates how these simple and classical techniques can be combined to address difficult problems. Many worked examples and sample programs are provided to help the reader make practical use of the subject material. Further mathematical background, if required, is summarized in an appendix. Topics covered include classical methods for linear systems, eigenvalues, interpolation and integration, ODEs and data fitting, and also more modern ideas like adaptivity and stochastic differential equations.



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