Numerical Linear Algebra for Applications in Statistics (Hardback)

By James E. Gentle

Springer-Verlag New York Inc., United States, 1998. Hardback. Condition: New. 1998 ed. Language: English. Brand new Book. Accurate and efficient computer algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors. Regardless of the software system used, the book describes and gives examples of the use of modern computer software for numerical linear algebra. It begins with a discussion of the basics of numerical computations, and then describes the relevant properties of matrix inverses, factorisations, matrix and vector norms, and other topics in linear algebra. The book is essentially self- contained, with the topics addressed constituting the essential material for an introductory course in statistical computing. Numerous exercises allow the text to be used for a first course in statistical computing or as supplementary text for various courses that emphasise computations.

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