# MA3227 Numerical Analysis II

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# References

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https://libguides.nus.edu.sg/findfulltext/proxybookmark.

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- ▶ The book website will reload and you should now have full access.

## References

#### Finite difference discretisation

- https://www.ljll.math.upmc.fr/frey/cours/UdC/ma691/ma691\_ch6.pdf
- http://www-users.math.umn.edu/~arnold/papers/stability.pdf

### **Sparse LU factorisation**

► I. S. Duff, A. M. Erisman, and J. K. Reid. *Direct Methods for Sparse Matrices*. Oxford University Press (2017), doi:10.1093/acprof:oso/9780198508380.001.0001

## Least squares, Krylov subspace methods

▶ L. N. Trefethen and D. Bau. *Numerical Linear Algebra*. Society for Industrial and Applied Mathematics (1997),

## Jacobi & multigrid methods

▶ J. W. Demmel. Applied Numerical Linear Algebra. Society for Industrial and Applied Mathematics (1997), doi:10.1137/1.9781611971446