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8 Theoretical Introduction to Numerical Analysis example, a function can be replaced by a table of its numerical values; the derivative $df/dx = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$ can be replaced by an approximate formula, such as

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A Theoretical Introduction to Numerical Analysis 1.1 Discretization Let $f(x)$ be a function of the continuous argument $x \in [0, 1]$. Assume that this function provides (some of) the required input data for a given problem that needs to be approximately solved on a computer.

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This book introduces the key ideas and concepts of numerical analysis. The discussion focuses on how one can represent different mathematical models in a form that enable their efficient study by means of a computer. The material learned from this book can be applied in various contexts that require the use of numerical methods.

A Theoretical Introduction to Numerical Analysis

This course analyzed the basic techniques for the efficient numerical solution of problems in science and engineering. Topics spanned root finding, interpolation, approximation of functions, integration, differential equations, direct and iterative methods in linear algebra.

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