Proof-Based Math Readings Session: Numerical Linear Algebra

2025 Summer

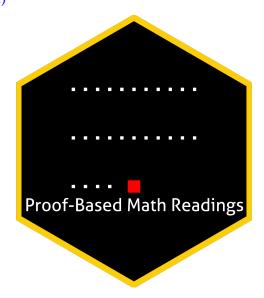
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0 Motivation

- Proof-Based Math Readings is a free and independent online reading group where we study mathematics required in economics master's/PhD programs using an intuitive approach.
- This session of the reading group is on Numerical Linear Algebra.

1 Prerequisites

- CGPA: 3.00/4.00.
- Proof resources below are the prerequisites for this session.
- Please use the Application Form to join our reading group.
- Applicants are informed about their application results within a week via email.

2 Format

- This session takes 12 weeks.
- We discuss the topics/exercises that we struggle with at Proof-Based Math Readings [Discord].
- We do not have face-to-face/online meetings due to the size of the group.
- Members are expected to read the chapters from the book.

3 Resources

3.1 Main Book

Numerical Linear Algebra - Lloyd N. Trefethen, David Bau III (1997 or 2022) is our main book because it is well-structured and well-written.

- Numerical Linear Algebra Lloyd N. Trefethen, David Bau III (1997 or 2022)
- Numerical Linear Algebra Lloyd N. Trefethen, David Bau III (1997 or 2022, Errata)
- Numerical Linear Algebra Lloyd N. Trefethen, David Bau III (1997 or 2022, Solutions by Youngdo Lee)

3.2 Supplementary

3.2.1 **Proof**

- Book of Proof Richard Hammack (3.3 Edition, 2022)
- Book of Proof Richard Hammack (3.3 Edition, 2022, Playlist by Jeremy Teitelbaum)
- Book of Proof Richard Hammack (3.3 Edition, 2022, Playlist by Michael Penn)

4 Reading Schedule

• NLA is the abrevviation of Numerical Linear Algebra - Lloyd N. Trefethen, David Bau III (1997 or 2022).



5 Further Readings (Optional)

Matrix Computations - Gene H. Golub, Charles F. Van Loan (4th Edition, 2013)

Matrix Computations - Gene H. Golub, Charles F. Van Loan (4th Edition, 2013, Errata and M-files)