

NUMERICAL RECIPES in C

The Art of Scientific Computing

Second Edition

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**Andris Buikis,Raimondas
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Christoph Überhuber, 2013-03-08 *Progress in Industrial Mathematics at ECMI 2002* Andris Buikis, Raimondas

Ciegis, Alistair D. Fitt, 2013-04-17 This volume contains the proceedings of the twelfth conference of the European

Consortium for Mathematics in Industry ECMI was founded in 1986 in to foster research and education in Mathematics in

Industry in Europe order and these biannual conferences are the show case for ECMI s research It is a pleasure to see that six of the plenary speakers have submitted papers for this volume Their contributions illustrate the breadth of applications and the variety of mathematical and computational techniques that are embraced by ECMI ECMI is also committed to the education of students and it is encouraging that a number of the papers are given by students The Wacker Prize which is offered for a Masters Level thesis on an industrial problem always attracts excellent entries and this year s winner Nicole Marheineke is no exception This is the first time that an ECMI conference has been held in Eastern Europe and the ECMI Council is very grateful to Professor Andris Buikis and his colleagues in Latvia and Lithuania for the excellent job they have done Thanks too go to the European Union which supported 30 delegates at this conference via TMR Contract No ERBFMRXCT 97 0117 Differential Equations in Industry and Commerce The final meeting of this network was held during this conference which provided a platform for network members to describe their work to a wider audience

SymbolicC++:An Introduction to Computer Algebra using Object-Oriented Programming Kiat Shi Tan,Willi-Hans Steeb,Yorick Hardy,2000-02-02 Symbolic C An Introduction to Computer Algebra Using Object Oriented Programming provides a concise introduction to C and object oriented programming using a step by step construction of a new object oriented designed computer algebra system Symbolic C It shows how object oriented programming can be used to implement a symbolic algebra system and how this can then be applied to different areas in mathematics and physics This second revised edition Explains the new powerful classes that have been added to Symbolic C Includes the Standard Template Library Extends the Java section Contains useful classes in scientific computation Contains extended coverage of Maple Mathematica Reduce and MuPAD **Robust Portfolio Optimization and Management** Frank J. Fabozzi,Petter N. Kolm,Dessislava A. Pachamanova,Sergio M. Focardi,2007-04-27 Praise for Robust Portfolio Optimization and Management In the half century since Harry Markowitz introduced his elegant theory for selecting portfolios investors and scholars have extended and refined its application to a wide range of real world problems culminating in the contents of this masterful book Fabozzi Kolm Pachamanova and Focardi deserve high praise for producing a technically rigorous yet remarkably accessible guide to the latest advances in portfolio construction Mark Kritzman President and CEO Windham Capital Management LLC The topic of robust optimization RO has become hot over the past several years especially in real world financial applications This interest has been sparked in part by practitioners who implemented classical portfolio models for asset allocation without considering estimation and model robustness a part of their overall allocation methodology and experienced poor performance Anyone interested in these developments ought to own a copy of this book The authors cover the recent developments of the RO area in an intuitive easy to read manner provide numerous examples and discuss practical considerations I highly recommend this book to finance professionals and students alike John M Mulvey Professor of Operations Research and Financial Engineering Princeton University **Statistical Computing in C++ and R** Randall L.

Eubank, Ana Kupresanin, 2011-12-01 Parallel processing can be ideally suited for the solving of more complex problems in statistical computing This book discusses code development in C and R before going beyond to look at the valuable use of these two languages in unison It covers linear equation solution with regression and linear models motivation optimization with maximum likelihood and nonlinear least squares motivation and random number generation While the text does require a working knowledge of basic concepts in statistics and experience in programming it does not require knowledge specific to C or R

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Kolm, 2006-02-10 An inside look at modern approaches to modeling equity portfolios Financial Modeling of the Equity Market is the most comprehensive up to date guide to modeling equity portfolios The book is intended for a wide range of quantitative analysts practitioners and students of finance Without sacrificing mathematical rigor it presents arguments in a concise and clear style with a wealth of real world examples and practical simulations This book presents all the major approaches to single period return analysis including modeling estimation and optimization issues It covers both static and dynamic factor analysis regime shifts long run modeling and cointegration Estimation issues including dimensionality reduction Bayesian estimates the Black Litterman model and random coefficient models are also covered in depth Important advances in transaction cost measurement and modeling robust optimization and recent developments in optimization with higher moments are also discussed Sergio M Focardi Paris France is a founding partner of the Paris based consulting firm The Intertek Group He is a member of the editorial board of the Journal of Portfolio Management He is also the author of numerous articles and books on financial modeling Petter N Kolm PhD New Haven CT and New York NY is a graduate student in finance at the Yale School of Management and a financial consultant in New York City Previously he worked in the Quantitative Strategies Group of Goldman Sachs Asset Management where he developed quantitative investment models and strategies

Computational Nanotechnology Sarhan M. Musa, 2018-09-03 Applications of nanotechnology continue to

fuel significant innovations in areas ranging from electronics microcomputing and biotechnology to medicine consumer supplies aerospace and energy production As progress in nanoscale science and engineering leads to the continued development of advanced materials and new devices improved methods of modeling and simulation are required to achieve a more robust quantitative understanding of matter at the nanoscale Computational Nanotechnology Modeling and Applications with MATLAB provides expert insights into current and emerging methods opportunities and challenges associated with the computational techniques involved in nanoscale research Written by and for those working in the interdisciplinary fields that comprise nanotechnology including engineering physics chemistry biology and medicine this book covers a broad spectrum of technical information research ideas and practical knowledge It presents an introduction to computational methods in nanotechnology including a closer look at the theory and modeling of two important nanoscale systems molecular magnets and semiconductor quantum dots Topics covered include Modeling of nanoparticles and complex nano and MEMS systems Theory associated with micromagnetics Surface modeling of thin films Computational techniques used to validate hypotheses that may not be accessible through traditional experimentation Simulation methods for various nanotubes and modeling of carbon nanotube and silicon nanowire transistors In regard to applications of computational nanotechnology in biology contributors describe tracking of nanoscale structures in cells effects of various forces on cellular behavior and use of protein coated gold nanoparticles to better understand protein associated nanomaterials Emphasizing

the importance of MATLAB for biological simulations in nanomedicine this wide ranging survey of computational nanotechnology concludes by discussing future directions in the field highlighting the importance of the algorithms modeling software and computational tools in the development of efficient nanoscale systems A Monte Carlo Primer Stephen A. Dupree, Stanley K. Fraley, 2012-09-07 The mathematical technique of Monte Carlo as applied to the transport of sub atomic particles has been described in numerous reports and books since its formal development in the 1940s Most of these instructional efforts have been directed either at the mathematical basis of the technique or at its practical application as embodied in the several large formal computer codes available for performing Monte Carlo transport calculations This book attempts to fill what appears to be a gap in this Monte Carlo literature between the mathematics and the software Thus while the mathematical basis for Monte Carlo transport is covered in some detail emphasis is placed on the application of the technique to the solution of practical radiation transport problems This is done by using the PC as the basic teaching tool This book assumes the reader has a knowledge of integral calculus neutron transport theory and Fortran programming It also assumes the reader has available a PC with a Fortran compiler Any PC of reasonable size should be adequate to reproduce the examples or solve the exercises contained herein The authors believe it is important for the reader to execute these examples and exercises and by doing so to become accomplished at preparing appropriate software for solving radiation transport problems using Monte Carlo The step from the software described in this book to the use of production Monte Carlo codes should be straightforward **Numerical Analysis and Scientific Computation** Jeffery J. Leader, 2022-05-11 This is an introductory single term numerical analysis text with a modern scientific computing flavor It offers an immediate immersion in numerical methods featuring an up to date approach to computational matrix algebra and an emphasis on methods used in actual software packages always highlighting how hardware concerns can impact the choice of algorithm It fills the need for a text that is mathematical enough for a numerical analysis course yet applied enough for students of science and engineering taking it with practical need in mind The standard methods of numerical analysis are rigorously derived with results stated carefully and many proven But while this is the focus topics such as parallel implementations the Basic Linear Algebra Subroutines halfto quadruple precision computing and other practical matters are frequently discussed as well Prior computing experience is not assumed Optional MATLAB subsections for each section provide a comprehensive self taught tutorial and also allow students to engage in numerical experiments with the methods they have just read about The text may also be used with other computing environments This new edition offers a complete and thorough update Parallel approaches emerging hardware capabilities computational modeling and data science are given greater weight *American Journal of Physics* ,1996

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