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The Art of Scientific Computing

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efficient programming skills The book incorporates real code and includes examples and problem sets to assist in hands on learning Begins with an overview on approximate numbers and programming in Python and C C followed by discussion of basic sorting and indexing methods as well as portable graphic functionality Contains methods for function evaluation solving algebraic and transcendental equations systems of linear algebraic equations ordinary differential equations and eigenvalue problems Addresses approximation of tabulated functions regression integration of one and multi dimensional functions by classical and Gaussian quadratures Monte Carlo integration techniques generation of random variables discretization methods for ordinary and partial differential equations and stability analysis This text introduces platform independent numerical programming using Python and C C and appeals to advanced undergraduate and graduate students in natural sciences and engineering researchers involved in scientific computing and engineers carrying out applicative calculations

Implementing Models of Financial Derivatives Nick Webber, 2011-09-07 Implementing Models of Financial Derivatives is a comprehensive treatment of advanced implementation techniques in VBA for models of financial derivatives Aimed at readers who are already familiar with the basics of VBA it emphasizes a fully object oriented approach to valuation applications chiefly in the context of Monte Carlo simulation but also more broadly for lattice and PDE methods Its unique approach to valuation emphasizing effective implementation from both the numerical and the computational perspectives makes it an invaluable resource The book comes with a library of almost a hundred Excel spreadsheets containing implementations of all the methods and models it investigates including a large number of useful utility procedures Exercises structured around four application streams supplement the exposition in each chapter taking the reader from basic procedural level programming up to high level object oriented implementations Written in eight parts parts 1 4 emphasize application design in VBA focused around the development of a plain Monte Carlo application Part 5 assesses the performance of VBA for this application and the final 3 emphasize the implementation of a fast and accurate Monte Carlo method for option valuation Key topics include Fully polymorphic factories in VBA Polymorphic input and output using the TextStream and FileSystemObject objects Valuing a book of options Detailed assessment of the performance of VBA data structures Theory implementation and comparison of the main Monte Carlo variance reduction methods Assessment of discretization methods and their application to option valuation in models like CIR and Heston Fast valuation of Bermudan options by Monte Carlo Fundamental theory and implementations of lattice and PDE methods are presented in appendices and developed through the book in the exercise streams Spanning the two worlds of academic theory and industrial practice this book is not only suitable as a classroom text in VBA in simulation methods and as an introduction to object oriented design it is also a reference for model implementers and quants working alongside derivatives groups Its implementations are a valuable resource for students teachers and developers alike Note CD ROM DVD and other supplementary materials are not included as part of eBook file The Probability Companion for Engineering and Computer Science Adam

Prügel-Bennett,2020-01-23 This friendly guide is the companion you need to convert pure mathematics into understanding and facility with a host of probabilistic tools The book provides a high level view of probability and its most powerful applications It begins with the basic rules of probability and quickly progresses to some of the most sophisticated modern techniques in use including Kalman filters Monte Carlo techniques machine learning methods Bayesian inference and stochastic processes It draws on thirty years of experience in applying probabilistic methods to problems in computational science and engineering and numerous practical examples illustrate where these techniques are used in the real world Topics of discussion range from carbon dating to Wasserstein GANs one of the most recent developments in Deep Learning The underlying mathematics is presented in full but clarity takes priority over complete rigour making this text a starting reference source for researchers and a readable overview for students

Process Modeling and Simulation for Chemical Engineers Simant R. Upreti,2025-04-10 This book provides a rigorous treatment of the fundamental concepts and techniques involved in process modeling and simulation The book allows the reader to i Get a solid grasp of under the hood mathematical results ii Develop models of sophisticated processes iii Transform models to different geometries and domains as appropriate iv Utilize various model simplification techniques v Learn simple and effective computational methods for model simulation vi Intensify the effectiveness of their research Modeling and Simulation for Chemical Engineers Theory and Practice begins with an introduction to the terminology of process modeling and simulation Chapters 2 and 3 cover fundamental and constitutive relations while Chapter 4 on model formulation builds on these relations Chapters 5 and 6 introduce the advanced techniques of model transformation and simplification Chapter 7 deals with model simulation and the final chapter reviews important mathematical concepts Presented in a methodical systematic way this book is suitable as a self study guide or as a graduate reference and includes examples schematics and diagrams to enrich understanding End of chapter problems with solutions and computer software available online at www.wiley.com/go/upreti_pms_for_chemical_engineers are designed to further stimulate readers to apply the newly learned concepts

Synchronization and Waves in Active Media Jan Frederik Tetz,2019-01-18 The interplay between synchronization and spatio temporal pattern formation is central for a broad variety of phenomena in nature such as the coordinated contraction of heart tissue associative memory and learning in neural networks and pathological synchronization during Parkinson disease or epilepsy In this thesis three open puzzles of fundametal research in Nonlinear Dynamics are tackled How does spatial confinement affect the dynamics of three dimensional vortex rings What role do permutation symmetries play in the spreading of excitation waves on networks Does the spiral wave chimera state really exist All investigations combine a theoretical approach and experimental verification which exploit an oscillatory chemical reaction A novel experimental setup is developed that allows for studying networks with $N = 1000$ neuromorphic relaxation oscillators It facilitates the free choice of network topology coupling function as well as its strength range and time delay which can even be chosen as time

dependent These experimental capabilities open the door to a broad range of future experimental inquiries into pattern formation and synchronization on large networks which were previously out of reach

Explorations in Computational Physics Devang Patil, 2025-02-20 Explorations in Computational Physics delves into the intricate world of computational physics offering a comprehensive guide from fundamental theories to cutting edge applications This book serves as an indispensable companion for both novice learners and seasoned researchers We cover a diverse array of topics meticulously unfolding layers of computational techniques and their applications in various branches of physics From classical mechanics simulations elucidating celestial mechanics to quantum mechanics computations unraveling atomic and subatomic realms the book navigates through the vast landscape of computational methodologies with clarity and precision Furthermore we delve into electromagnetic field simulations statistical mechanics and thermodynamics equipping readers with tools to model complex physical phenomena with accuracy and efficiency High performance computing techniques data analysis and visualization methodologies are elucidated empowering readers to harness modern computational resources in their research With lucid explanations illustrative examples and insightful discussions on emerging technologies like quantum computing and artificial intelligence Explorations in Computational Physics fosters a deeper understanding of computational methodologies and their transformative impact on physics research

Effective Computation in Physics Anthony Scopatz, Kathryn D. Huff, 2015-06-25 More physicists today are taking on the role of software developer as part of their research but software development isn't always easy or obvious even for physicists This practical book teaches essential software development skills to help you automate and accomplish nearly any aspect of research in a physics based field Written by two PhDs in nuclear engineering this book includes practical examples drawn from a working knowledge of physics concepts You'll learn how to use the Python programming language to perform everything from collecting and analyzing data to building software and publishing your results In four parts this book includes Getting Started Jump into Python the command line data containers functions flow control and logic and classes and objects Getting It Done Learn about regular expressions analysis and visualization NumPy storing data in files and HDF5 important data structures in physics computing in parallel and deploying software Getting It Right Build pipelines and software learn to use local and remote version control and debug and test your code Getting It Out There Document your code process and publish your findings and collaborate efficiently dive into software licenses ownership and copyright procedures

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