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Posted on May 31, 2013 by Nick Higham Back in 1980 there were not many up to date books on numerical linear algebra. Stewart's Introduction to Matrix Computations (1973) was a popular textbook, and was the text for the final year undergraduate course that I took on the subject.

Fourth Edition

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Golub/Van Loan is not written in a very compelling style (very formal), but it is a great reference to understand how and why numerical matrix

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Computation work. I've
used it extensively for
developing my own
Singular Value
Decomposition (SVD)
routine, as well as
routines for general
eigenvalue problems.

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Numerical Linear
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Algebra. Lloyd N.

Trefethen and David

Bau. SIAM. See the

readings page for

additional reference.

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lecture class. You (the

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expected to attend

lectures and there will

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from Linear Algebra P
2.1.1 (existence of a p
rank factorization of A)
Assume A is $m \times n$ and
of rank r . The using
elementary elimination
matrices we can
reduce

Additional Notes and Solution Manual For: Matrix ...

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books is Matrix
Computations, co-
authored with Charles
F. Van Loan. He was a
major contributor to
algorithms for matrix
decompositions . In
particular he published
an algorithm together
with William Kahan in
1970 that made the
computation of the
singular value
decomposition (SVD)
feasible and that is still
used today.

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Wikipedia

Illustration of the
singular value
decomposition $U\Sigma V^*$ of
a real 2×2 matrix M .

Top: The action of M ,
indicated by its effect
on the unit disc D and
the two canonical unit
vectors e_1 and e_2 .

Left: The action of V^* ,
a rotation, on D , e_1 ,
and e_2 . Bottom: The
action of Σ , a scaling
by the singular values
 σ_1 horizontally and σ_2

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