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Walter Gautschi (December 11, 1927) is a

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Swiss-American mathematician, known for his contributions to numerical analysis. He has authored over 200 papers in his area and published four books. Born in Basel, he has a Ph.D. in mathematics from the University of Basel on the thesis *Analyse graphischer Integrationsmethoden* advised by Alexander Ostrowski and Andreas Speiser (1953).

## Walter Gautschi - Wikipedia

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Revised and updated, this second edition of Walter Gautschi's successful *Numerical Analysis* explores computational methods for problems arising in the areas of classical analysis, approximation theory, and ordinary differential equations, among others. Topics included in the book are presented with a view toward stressing basic principles and maintaining simplicity and teachability as far as possible, while subjects requiring a higher level of technicality are referenced in detailed bibliographic notes at the end of each chapter. Readers are thus given the guidance and opportunity to pursue advanced modern topics in more depth. Along with updated references, new biographical notes, and enhanced notational clarity, this second



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edition includes the expansion of an already large collection of exercises and assignments, both the kind that deal with theoretical and practical aspects of the subject and those requiring machine computation and the use of mathematical software. Perhaps most notably, the edition also comes with a complete solutions manual, carefully developed and polished by the author, which will serve as an exceptionally valuable resource for instructors.

This volume contains refereed papers and extended abstracts of papers presented at the NATO Advanced Research Workshop entitled 'Numerical Integration: Recent Developments, Software and Applications', held at the University of Bergen, Bergen, Norway, June 17-21, 1991. The Workshop was attended by thirty-eight scientists. A total of eight NATO countries were represented. Eleven invited lectures and twenty-three contributed lectures were presented, of which twenty-five appear in full in this volume, together with three extended abstracts and one note. The main focus of the workshop was to survey recent progress in the theory of methods for the calculation of integrals and show how the theoretical results have been used in software development and in practical applications. The papers in this volume fall into four broad categories: numerical integration rules, numerical integration error analysis, numerical integration

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applications and numerical integration algorithms and software. It is five years since the last workshop of this nature was held, at Dalhousie University in Halifax, Canada, in 1986. Recent theoretical developments have mostly occurred in the area of integration rule construction. For polynomial integrating rules, invariant theory and ideal theory have been used to provide lower bounds on the numbers of points for different types of multidimensional rules, and to help in structuring the nonlinear systems which must be solved to determine the points and weights for the rules. Many new optimal or near optimal rules have been found for a variety of integration regions using these techniques.

This volume, containing the proceedings of an international conference commemorating the fiftieth anniversary of Mathematics of Computation, reflects the unique way in which this journal views computational mathematics as including not only numerical analysis but also computational number theory.

Accordingly, the book has two parts, one for each of these two branches. The major purpose of the conference was to take stock of the current state of the field, to reflect on its recent history, and to assess future trends. This is done in substantial survey papers written by recognized experts; there are ten such surveys in the first part and four in the second. The former cover such topics as

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multigrid and multiresolution methods, numerical linear algebra, methods for solving differential equations, splines and their applications, optimization, and approximation methods and software for special functions. The survey papers in the second part deal with the precomputer history of integer factorization and primality testing, as well as with some of the modern techniques of factorization and with computational techniques in analytic number theory and deterministic algorithms and their complexity in algebraic number theory. A glimpse into the very active contemporary scene is provided by the forty-six short contributed papers. With extensive bibliographic references, a detailed index, and language accessible to a wide audience, this book is an authoritative resource in the field of computational mathematics.

During the past 20 years, there has been enormous productivity in theoretical as well as computational integration. Some attempts have been made to find an optimal or best numerical method and related computer code to put to rest the problem of numerical integration, but the research is continuously ongoing, as this problem is still very much open-ended. The importance of numerical integration in so many areas of science and technology has made a practical, up-to-date reference on this subject long overdue. The Handbook of Computational Methods for

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Integration discusses quadrature rules for finite and infinite range integrals and their applications in differential and integral equations, Fourier integrals and transforms, Hartley transforms, fast Fourier and Hartley transforms, Laplace transforms and wavelets. The practical, applied perspective of this book makes it unique among the many theoretical books on numerical integration and quadrature. It will be a welcomed addition to the libraries of applied mathematicians, scientists, and engineers in virtually every discipline.

The present book is an edition of the manuscripts to the courses "Numerical Methods I" and "Numerical Mathematics I and II" which Professor H. Rutishauser held at the E.T.H. in Zurich. The first-named course was newly conceived in the spring semester of 1970, and intended for beginners, while the two others were given repeatedly as elective courses in the sixties. For an understanding of most chapters the fundamentals of linear algebra and calculus suffice. In some places a little complex variable theory is used in addition.

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However, the reader can get by without any knowledge of functional analysis. The first seven chapters discuss the direct solution of systems of linear equations, the solution of nonlinear systems, least squares problems, interpolation by polynomials, numerical quadrature, and approximation by Chebyshev series and by Remez' algorithm. The remaining chapters include the treatment of ordinary and partial differential equations, the iterative solution of linear equations, and a discussion of eigen value problems. In addition, there is an appendix dealing with the qd algorithm and with an axiomatic treatment of computer arithmetic.

This is the first book on constructive methods for, and applications of orthogonal polynomials, and the first available collection of relevant Matlab codes. The book begins with a concise introduction to the theory of polynomials orthogonal on the real line (or a portion thereof), relative to a positive measure of integration. Topics which are particularly relevant to computation are emphasized. The second chapter develops computational methods for generating the coefficients in the basic three-term recurrence relation. The methods are of two kinds: moment-based methods and discretization methods. The former are provided with a detailed sensitivity analysis. Other topics addressed concern Cauchy integrals of orthogonal polynomials

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and their computation, a new discussion of modification algorithms, and the generation of Sobolev orthogonal polynomials. The final chapter deals with selected applications: the numerical evaluation of integrals, especially by Gauss-type quadrature methods, polynomial least squares approximation, moment-preserving spline approximation, and the summation of slowly convergent series. Detailed historic and bibliographic notes are appended to each chapter. The book will be of interest not only to mathematicians and numerical analysts, but also to a wide clientele of scientists and engineers who perceive a need for applying orthogonal polynomials.

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