



Direct Methods for Sparse Linear Systems (Fundamentals of Algorithms)

Timothy A. Davis

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Fundamentals of Algorithms 2 Computational scientists often encounter problems requiring the solution of sparse systems of linear equations. Attacking these problems efficiently requires an in-depth knowledge of the underlying theory, algorithms, and data structures found in sparse matrix software libraries. Here, Davis presents the fundamentals of sparse matrix algorithms to provide the requisite background. The book includes CSparse, a concise downloadable sparse matrix package that illustrates the algorithms and theorems presented in the book and equips readers with the tools necessary to understand larger and more complex software packages. With a strong emphasis on MATLAB® and the C programming language, Direct Methods for Sparse Linear Systems equips readers with the working knowledge required to use sparse solver packages and write code to interface applications to those packages. The book also explains how MATLAB performs its sparse matrix computations. This invaluable book is essential to computational scientists and software developers who want to understand the theory and algorithms behind modern techniques used to solve large sparse linear systems. The book also serves as an excellent practical resource for students with an interest in combinatorial scientific computing. Preface; Chapter 1: Introduction; Chapter 2: Basic algorithms; Chapter 3: Solving triangular systems; Chapter 4: Cholesky factorization; Chapter 5: Orthogonal methods; Chapter 6: LU factorization; Chapter 7: Fill-reducing orderings; Chapter 8: Solving sparse linear systems; Chapter 9: CSparse; Chapter 10: Sparse matrices in MATLAB; Appendix: Basics of the C programming language; Bibliography; Index. "Overall, the book is magnificent. It fills a long-felt need for an accessible textbook on modern sparse direct methods. Its choice of scope is excellent.." John Gilbert, Professor, Department of Computer Science, University of California, Santa Barbara.

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