Direct Methods for Sparse Matrices (Numerical Mathematics and Scientific Computation)

I. S. Duff, A. M. Erisman, J. K. Reid

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This book provides practical approaches to the efficient use of sparsity-a key to solving large problems in many fields, including computational science and engineering, where mathematical models give rise to very large systems of linear equations. The emphasis is on practicality, with conclusions based on concrete experience. Non-numeric computing techniques have been included as well as frequent illustrations in an attempt to bridge the gap between the written word and the working computer code. Exercises have been included to strengthen understanding of the material as well as to extend it for students and researchers in engineering, mathematics, and computer science.

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