Introduction to matrix analysis

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Abstrak

Long considered to be a classic in its field, this was the first book in English to include three basic fields of the analysis of matrices -- symmetric matrices and quadratic forms, matrices and differential equations, and positive matrices and their use in probability theory and mathematical economics. Written in lucid, concise terms, this volume covers all the key aspects of matrix analysis and presents a variety of fundamental methods. Originally published in 1970, this book replaces the first edition previously published by SIAM in the Classics series.

Here you will find a basic guide to operations with matrices and the theory of symmetric matrices, plus an understanding of general square matrices, origins of Markov matrices and non-negative matrices in general, minimum- maximum characterization of characteristic roots, Krnoecker products, functions of matrices, and much more. These ideas and methods will serve as powerful analytical tools.

In addition, this volume includes exercises of all levels of difficulty and many references to original papers containing further results. The problem sections contain many useful and interesting results that are not easily found elsewhere. A discussion of the theoretical treatment of matrices in the computational solution of ordinary and partial differential equations, as well as important chapters on dynamic programming and stochastic matrices are also included.