A Linear Algebra Primer For Financial Engineering Covariance Matrices Eigenvectors Ols And More Financial Engineering Advanced Background Series

This book consists of two parts. The first is devoted to an introduction to basic concepts in algebraic geometry: affine and projective varieties, some of their main attributes and examples. The second part is devoted to the theory of curves: local properties, affine and projective plane curves, resolution of singularities, linear equivalence of divisors and linear series, Riemann–Roch and Riemann–Hurwitz Theorems. The approach in this book is purely algebraic. The main tool is commutative algebra, from which the needed results are recalled, in most cases with proofs. The prerequisites consist of the knowledge of basics in affine and projective geometry, basic algebraic concepts regarding rings, modules, fields, linear algebra, basic notions in the theory of categories, and some elementary point–set topology. This book can be used as a textbook for an undergraduate course in algebraic geometry. The users of the book are not necessarily intended to become algebraic geometers but may be interested students or researchers who want to have a first smattering in the topic. The book contains several exercises, in which there are more examples and parts of the theory that are not fully developed in the text. Of some exercises, there are solutions at the end of each chapter.

This new book offers a fresh approach to matrix and linear algebra by providing a balanced blend of applications, theory, and computation, while highlighting their interdependence. Intended for a one-semester course, Applied Linear Algebra and Matrix Analysis places special emphasis on linear algebra as an experimental science, with numerous examples, computer exercises, and projects. While the flavor is heavily computational and experimental, the text is independent of specific hardware or software platforms. Throughout the book, significant motivating examples are woven into the text, and each section ends with a set of exercises.

Linear Algebra and Matrix Analysis for Statistics offers a gradual exposition to linear algebra without sacrificing the rigor of the subject. It presents both the vector space approach and the canonical forms in matrix theory. The book is as self-contained as possible, assuming no prior knowledge of linear algebra. The authors first address the rudimentary mechanics of linear systems using Gaussian elimination and the resulting decompositions. They introduce Euclidean vector spaces using less abstract concepts and make connections to systems of linear equations wherever possible. After illustrating the importance of the rank of a matrix, they discuss complementary subspaces, oblique projectors, orthogonality, orthogonal projections and projectors, and orthogonal reduction. The text then shows how the theoretical concepts developed are handy in analyzing solutions for linear systems. The authors also explain how determinants are useful for characterizing and deriving properties concerning matrices and linear systems. They then cover eigenvalues, eigenvectors, singular value decomposition, Jordan decomposition (including a proof), quadratic forms, and Kronecker and Hadamard products. The book concludes with accessible treatments of advanced topics, such as linear iterative systems, convergence of matrices, more general vector spaces, linear transformations, and Hilbert spaces.

This book is a short primer in engineering mathematics with a view on applications in nonlinear control theory. In particular, it introduces some elementary concepts of commutative algebra and algebraic geometry which offer a set of tools quite different from the traditional approaches to the subject matter. This text begins with the study of elementary set and map theory. Chapters 2 and 3 on group theory and rings, respectively, are included because of their important relation to linear algebra, the group of invertible linear maps (or matrices) and the ring of linear maps of a vector space. Homomorphisms and Ideals are dealt with as well at this stage. Chapter 4 is devoted to the theory of matrices and systems of linear equations. Chapter 5 gives some information on permutations, determinants and the inverse of a matrix. Chapter 6 tackles vector spaces over a field, Chapter 7 treats linear maps resp. linear transformations, and in addition the application in linear control theory of some abstract theorems such as the concept of a kernel, the image and dimension of vector spaces are illustrated. Chapter 8 considers the diagonalization of a matrix and their canonical forms. Chapter 9 provides a brief introduction to elementary methods for solving differential equations and, finally, in Chapter 10, nonlinear control theory is introduced from the point of view of differential algebra. Resources for instructors who adopt this textbook:Lecture SlidesInstructors' Manual (complete solutions and supporting work)Students' Manual (final answers to computational exercises) Kindly send your requests to sales@wspc.com. This textbook gives an introduction to Partial Differential Equations (PDEs), for any reader wishing to learn and understand the basic concepts, theory, and solution techniques of elementary PDEs. The only prerequisite is an undergraduate course in Ordinary Differential Equations. This work contains a comprehensive treatment of the standard second-order linear PDEs, the heat equation, wave equation, and Laplace's equation. First-order and some common nonlinear PDEs arising in the physical and life sciences, with their solutions, are also covered. This textbook includes an introduction to Fourier series and their properties, an introduction to regular Sturm–Liouville boundary value problems, special functions of mathematical physics, a treatment of nonhomogeneous equations and boundary conditions using methods such as Duhamel's principle, and an introduction to the finite difference technique for the numerical approximation of solutions. All results have been rigorously justified or precise references to justifications in more advanced sources have been cited. Appendices providing a background in complex analysis and linear algebra are also included for readers with limited prior exposure to those subjects. The textbook includes material from which instructors could create a one- or two-semester course in PDEs. Students may also study this material in preparation for a graduate school (masters or doctoral) course in PDEs. The lecture slides, instructors' manual and students' manual is available upon request for all instructors who adopt this book as a course text. Please send your request to sales@wspc.com.

The purpose of this primer is to provide the basics of the Finite Element Method, primarily illustrated through a classical model problem, linearized elasticity. The topics covered are: • Weighted residual methods and Galerkin approximations, • A model problem for one-dimensional linear elastostatics, • Weak formulations in one dimension, • Minimum principles in one dimension, • Error estimation in one dimension, • Construction of Finite Element basis functions in one dimension, • Gaussian Quadrature, • Iterative solvers and element by element data structures, • A model problem for three-dimensional linear elastostatics, • Weak formulations in three dimensions, • Basic rules for element construction in three-dimensions, • Assembly of the system and solution schemes, • An introduction to time-dependent problems and • An introduction to rapid computation based on domain decomposition and basic parallel processing. The approach is to introduce the basic concepts first in one-dimension, then move on to three-dimensions. A relatively informal style is adopted. This primer is intended to be a "starting point", which can be later augmented by the large array of rigorous, detailed, books in the area of Finite Element analysis. In addition to overall improvements to the first edition, this second edition also adds several carefully selected in-class exam problems from exams given over the last 15 years at UC Berkeley, as well as a large number of take-home computer projects. These problems and projects are designed to be aligned to the theory provided in the main text of this primer.

This book offers an introduction to the algorithmic-numerical thinking using basic problems of linear algebra. By focusing on linear algebra, it ensures a stronger thematic coherence than is otherwise found in introductory lectures on numerics. The book highlights the usefulness of matrix partitioning compared to a component view, leading not only to a clearer notation and shorter algorithms, but also to significant runtime gains in modern computer architectures. The algorithms and accompanying numerical examples are given in the programming environment MATLAB, and additionally – in an appendix – in the future-oriented, freely accessible programming language Julia. This book is suitable for a two-hour lecture on numerical linear algebra from the second semester of a bachelor's degree in mathematics.

A textbook on mathematical modelling techniques with powerful applications to biology, combining theoretical exposition with exercises and examples.

Mathematics and engineering are inevitably interrelated, and this interaction will steadily increase as the use of mathematical modelling grows. Although mathematicians and engineers often misunderstand one another, their basic approach is quite similar, as is the historical development of their respective disciplines. The purpose of this Math Primer is to provide a brief introduction to those parts of mathematics which are, or could be, useful in engineering, especially bioengineering. The aim is to summarize the ideas covered in each subject area without going into exhaustive detail. Formulas and equations have not been avoided, but every effort has been made to keep them simple in the hope of persuading readers that they are not only useful but also accessible. The wide range of topics covered includes introductory material such as numbers and sequences, geometry in two and three dimensions, linear algebra, and the calculus. Building on these foundations, linear spaces, tensor analysis and Fourier analysis are introduced. All these concepts are used to solve problems for ordinary and partial differential equations. Illustrative applications are taken from a variety of engineering disciplines, and the choice of a suitable model is considered from the point of view of both the mathematician and the engineer. This book will be of interest to engineers and bioengineers looking for the mathematical means to help further their work, and it will offer readers a glimpse of many ideas which may spark their interest.

This engaging book presents the essential mathematics needed to describe, simulate, and render a 3D world. Reflecting both academic and in-the-trenches practical experience, the authors teach you how to describe objects and their positions, orientations, and trajectories in 3D using mathematics. The text provides an introduction to mathematics for game designers, including the fundamentals of coordinate spaces, vectors, and matrices. It also covers orientation in three dimensions, calculus and dynamics, graphics, and parametric curves.

This highly readable book aims to ease the many challenges of starting undergraduate research. It accomplishes this by presenting a diverse series of self-contained, accessible articles which include specific open problems and prepare the reader to tackle them with ample background material and references. Each article also contains a carefully selected bibliography for further reading. The content spans the breadth of mathematics, including many topics that are not normally addressed by the undergraduate curriculum (such as matroid theory, mathematical biology, and operations research), yet have few enough prerequisites that the interested student can start exploring them under the guidance of a faculty member. Whether trying to start an undergraduate thesis, embarking on a summer REU, or preparing for graduate school, this book is appropriate for a variety of students and the faculty who guide them.

The emphasis of this book lies in the teaching of mathematical modeling rather than simply presenting models. To this end the book starts with the simple discrete exponential growth model as a building block, and successively refines it. This involves adding variable growth rates, multiple variables, fitting growth rates to data, including random elements, testing exactness of fit, using computer simulations and moving to a continuous setting. No advanced knowledge is assumed of the reader, making this book suitable for elementary modeling courses. The book can also be used to supplement courses in linear algebra, differential equations, probability theory and statistics.

Beyond the introductory level, learning and effectively using statistical methods in the social sciences requires some knowledge of mathematics. This handy volume introduces the areas of mathematics that are most important to applied social statistics.

This is the first book on linear algebra written specifically for social scientists. It deals only with those aspects of the subject applicable in the social sciences and provides a thorough understanding of linear algebra for those who wish to use it as a tool in the design, execution, and interpretation of research. Linear mathematical models play an important role in all of the social sciences. This book provides a step-by-step introduction to those parts of linear algebra which are useful in such model building. It illustrates some of the applications of linear analysis and helps the reader learn how to convert his formulation of a social science problem into algebraic terms. The author covers matrix algebra, computational methods, linear models involving discrete variables, and clear, complete explanations of necessary mathematical concepts. Prior knowledge of calculus is not required since no use is made of calculus or of complex numbers. A novel feature of the mathematical content of the book is the treatment of models expressed in terms of variables which must be whole numbers (integers). The book is distinguished by a step-by-step exposition that allows the reader to grasp quickly and fully the principles of linear algebra. All of the examples used to illustrate the text are drawn from the social sciences, enabling the reader to relate the subject to concrete problems in his field. Exercises are included as a necessary part of the text to develop points not covered in the text and to provide practice in the algebraic formulation of applied problems. An appendix gives solutions (or hints) for selected exercises. Gordon Mills is an honorary professor in the department of economics at the University of Sydney. His research interests include transport and retailing, microeconomics, and microeconomic policy especially regulation and privatization. He is the author of many journal articles.

A textbook in abstract algebra for those unused to more formal accounts.

Increasing competitive pressure for improved quality and efficiency on one hand and tightening emissions and operating requirements on the other leave the modern process engineer squeezed in the middle. While effective modeling can help balance these demands, the current literature offers overly theoretical treatments on modeling that do not translate quickly and easily to the immediate needs of the practicing engineer. Based on more than a quarter-century of experience, Modeling of Combustion Systems: A Practical Approach introduces an approach to semi-empirical combustion modeling for better control, optimization, prediction, and description of industrial combustion processes. First, the author provides an introduction to modeling, the basic model categories, and analytical methods followed by an introduction to combustion that includes equipment and mathematical modeling. Next, he introduces the concepts and procedures of experimental design and provides detailed discussion on how to analyze non-ideal data. The final chapter draws together the previous information to clearly demonstrate the construction of semi-empirical models. Fully worked examples and step-by-step derivations support the discussion along the way, and the book also includes a complete guide to nomenclature and supplies appendices for important physical and chemical properties, conversions, statistical tables, and much more. Modeling of Combustion Systems: A Practical Approach provides concrete answers to real problems and is tailor-made to suit the needs of practicing engineers.

A Mathematical Primer for Social Statistics, Second Edition presents mathematics central to learning and understanding statistical methods beyond the introductory level: the basic "language" of matrices and linear algebra and its visual representation, vector geometry; differential and integral calculus; probability theory; common probability distributions; statistical estimation and inference, including likelihood-based and Bayesian methods. The volume concludes by applying mathematical concepts and operations to a familiar case, linear least-squares regression. The Second Edition pays more attention to visualization, including the elliptical geometry of quadratic forms and its application to statistics. It also covers some new topics, such as an introduction to Markov-Chain Monte Carlo methods, which are important in modern Bayesian statistics. A companion website includes materials that enable readers to use the R statistical computing environment to reproduce and explore computations and visualizations presented in the text. The book is an excellent companion to a "math camp" or a course designed to provide foundational mathematics needed to understand relatively advanced statistical methods.

Quantum computing explained in terms of elementary linear algebra, emphasizing computation and algorithms and requiring no background in physics. This introduction to quantum algorithms is concise but comprehensive, covering many key algorithms. It is mathematically rigorous but requires minimal background and assumes no knowledge of quantum theory or quantum mechanics.

The book explains quantum computation in terms of elementary linear algebra; it assumes the reader will have some familiarity with vectors, matrices, and their basic properties, but offers a review of all the relevant material from linear algebra. By emphasizing computation and algorithms rather than physics, this primer makes quantum algorithms accessible to students and researchers in computer science without the complications of quantum mechanical notation, physical concepts, and philosophical issues. After explaining the development of quantum operations and computations based on linear algebra, the book presents the major quantum algorithms, from seminal algorithms by Deutsch, Jozsa, and Simon through Shor's and Grover's algorithms to recent quantum walks. It covers quantum gates, computational complexity, and some graph theory. Mathematical proofs are generally short and straightforward; quantum circuits and gates are used to illuminate linear algebra; and the discussion of complexity is anchored in computational problems rather than machine models. Quantum Algorithms via Linear Algebra is suitable for classroom use or as a reference for computer scientists and mathematicians.

This book introduces the concepts of linear algebra through the careful study of two and three-dimensional Euclidean geometry. This approach makes it possible to start with vectors, linear transformations, and matrices in the context of familiar plane geometry and to move directly to topics such as dot products, determinants, eigenvalues, and quadratic forms. The later chapters deal with n-dimensional Euclidean space and other finite-dimensional vector space.

Since 2002, the Introduction to Matrix Algebra book has been downloaded by more than 30,000 users from 50 different countries. This book is an extended primer for undergraduate Matrix Algebra. The book is either to be used as a refresher material for students who have already taken a course in Matrix Algebra or used as a just-in-time tool if the burden of teaching Matrix Algebra has been placed on several courses. In my own department, the Linear Algebra course was taken out of the curriculum a decade ago. It is now taught just in time in courses like Statics, Programming Concepts, Vibrations, and Controls. There are ten chapters in the book 1) INTRODUCTION, 2) VECTORS, 3) BINARY MATRIX OPERATIONS, 4) UNARY MATRIX OPERATIONS, 5) SYSTEM OF EQUATIONS, 6) GAUSSIAN ELIMINATION, 7) LU DECOMPOSITION, 8) GAUSS-SEIDAL METHOD, 9) ADEQUACY OF SOLUTIONS, 10) EIGENVALUES AND EIGENVECTORS.

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The aim of this text is to introduce the beginner to the theory of Riordan arrays. Starting in a simple and constructive manner, the basic structure of these arrays is explained with clear examples, before a more theoretical grounding is provided. Ordinary Riordan arrays and exponential Riordan arrays are examined, with many explicit examples, and their applications to combinatorics and other areas are explored. The production matrix of a Riordan array is shown to play a key role, along with various sequence characterizations. Formal prerequisites are kept to a minimum, in order to provide a gentle introduction to this exciting area, that involves linear algebra, group theory and combinatorics. The reader will be well positioned to further explore Riordan arrays and their applications, and to undertake their own projects. They will join a community of interested mathematicians that now spans all continents, in a growing area of research and application.

A Linear Algebra Primer for Financial EngineeringA Primer of Linear AlgebraPrentice HallSolutions Manual - a Linear Algebra Primer for Financial EngineeringIntroduction to Linear AlgebraA Primer for Social ScientistsA Primer on Linear AlgebraMacmillan CollegeA Primer on Linear AlgebraMacmillan CollegeA Primer on Linear ModelsCRC Press

A Polynomial Approach to Linear Algebra is a text which is heavily biased towards functional methods. In using the shift operator as a central object, it makes linear algebra a perfect introduction to other areas of mathematics, operator theory in particular. This technique is very powerful as becomes clear from the analysis of canonical forms (Frobenius, Jordan). It should be emphasized that these functional methods are not only of great theoretical interest, but lead to computational algorithms. Quadratic forms are treated from the same perspective, with emphasis on the important examples of Bezoutian and Hankel forms. These topics are of great importance in applied areas such as signal processing, numerical linear algebra, and control theory. Stability theory and system theoretic concepts, up to realization theory, are treated as an integral part of linear algebra. Finally there is a chapter on Hankel norm approximation for the case of scalar rational functions which allows the reader to access ideas and results on the frontier of current research.

Presents a uniquely balanced approach that bridges introductory and advanced topics in modern mathematics An accessible treatment of the fundamentals of modern mathematics, Principles of Mathematics: A Primer provides a unique approach to introductory andadvanced mathematical topics. The book features six main subjects, whichcan be studied independently or in conjunction with each other including: settheory; mathematical logic; proof theory; group theory; theory of functions; andlinear algebra. The author begins with comprehensive coverage of the necessary building blocks in mathematics and emphasizes the need to think abstractly and develop an appreciation for mathematical thinking. Maintaining a useful balance of introductory coverage and mathematical rigor, Principles of Mathematics: A Primer features: Detailed explanations of important theorems and their applications Hundreds of completely solved problems throughout each chapter Numerous exercises at the end of each chapter to encourage further exploration Discussions of interesting and provocative issues that spark readers' curiosity and facilitate a better understanding and appreciation of the field of mathematics Principles of Mathematics: A Primer is an ideal textbook for upper-undergraduate courses in the foundations of mathematics and mathematical logic as well as for graduate-level courses related to physics, engineering, and computer science. The book is also a useful reference for readers interested in pursuing careers in mathematics and the sciences.

This first textbook of its kind provides an ideal introduction to the field for students of biology and bioinformatics. Carefully designed study exercises -- with corresponding answers -- offer excellent support for those preparing for exams in these subjects, and help introduce the more technical aspects of the topic while keeping maths to a minimum. In particular the text focuses on a network-based approach to the study of cellular systems.

A thorough guide to the fundamentals--and how to use them--of finite element analysis for elastic structures For elastic structures, the finite element method is an invaluable tool which is used most effectively only when one understands

completely each of its facets. A Primer for Finite Elements in Elastic Structures disassembles the entire finite element method for civil engineering students and professionals, detailing its supportive theory and its mathematical and structural underpinnings, in the context of elastic structures and the principle of virtual work. The book opens with a discussion of matrix algebra and algebraic equation systems to foster the basic skills required to successfully understand and use the finite element method. Key mathematical concepts outlined here are joined to pertinent concepts from mechanics and structural theory, with the method constructed in terms of one-dimensional truss and framework finite elements. The use of these one-dimensional elements in the early chapters promotes better understanding of the fundamentals. Subsequent chapters describe many two-dimensional structural finite elements in depth, including the geometry, mechanics, transformations, and mapping needed for them. Most chapters end with questions and problems which review the text material. Answers for many of these are at the end of the book. An appendix describes how to use MATLAB(r), a popular matrix-manipulation software platform necessary to perform the many matrix operations required for the finite element method, such as matrix addition, multiplication, inversion, partitioning, rearrangement, and assembly. As an added extra, the m-files discussed can be downloaded from the Wiley FTP server.
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A Primer on Linear Models presents a unified, thorough, and rigorous development of the theory behind the statistical methodology of regression and analysis of variance (ANOVA). It seamlessly incorporates these concepts using non-full-rank design matrices and emphasizes the exact, finite sample theory supporting common statistical methods.
Based on a streamlined presentation of the authors' successful work Linear Systems, this textbook provides an introduction to systems theory with an emphasis on control. Initial chapters present necessary mathematical background material for a fundamental understanding of the dynamical behavior of systems. Each chapter includes helpful chapter descriptions and guidelines for the reader, as well as summaries, notes, references, and exercises at the end. The emphasis throughout is on time-invariant systems, both continuous- and discrete-time.
This revised and updated fourth edition designed for upper division courses in linear algebra includes the basic results on vector spaces over fields, determinants, the theory of a single linear transformation, and inner product spaces. While it does not presuppose an earlier course, many connections between linear algebra and calculus are worked into the discussion. A special feature is the inclusion of sections devoted to applications of linear algebra, which can either be part of a course, or used for independent study, and new to this edition is a section on analytic methods in matrix theory, with applications to Markov chains in probability theory. Proofs of all the main theorems are included, and are presented on an equal footing with methods for solving numerical problems. Worked examples are integrated into almost every section, to bring out the meaning of the theorems, and illustrate techniques for solving problems. Many numerical exercises make use of all the ideas, and develop computational skills, while exercises of a theoretical nature provide opportunities for students to discover for themselves.
This book aims at meeting the growing demand in the field by introducing the basic spatial econometrics methodologies to a wide variety of researchers. It provides a practical guide that illustrates the potential of spatial econometric modelling, discusses problems and solutions and interprets empirical results.
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