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Advanced Mathematics for Engineers Wolfgang Ertel translated by Elias Drotle and Richard Cubek October 1, 2012. Preface Since 2008 this mathematics lecture is offered for the master courses computer science, mechatronics and electrical engineering. After a repetition of basic linear algebra, computer algebra and calculus, we will treat numerical calculus, statistics and function approximation ...

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Applied Mathematics by Example: Theory

Chapter 1 Linear Algebra 1.1 Matrices 1.1.1 Matrix algebra An m by n matrix A is an array of complex numbers A_{ij} for $1 \leq i \leq m$ and $1 \leq j \leq n$. The vector space operations are the sum $A+B$ and the scalar multiple cA . Let A and B have the same dimensions. The operations are defined by $(A+B)_{ij} = A_{ij} + B_{ij}$ (1.1) and $(cA)_{ij} = cA_{ij}$: (1.2) The m by n zero matrix is defined by $O_{ij} = 0$: (1.3) A matrix is a linear combination of ...

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Philadelphia, PA: Society for Industrial and Applied Mathematics, 2004. Trefethen, L. N. Finite Difference and Spectral Methods for Ordinary and Partial Differential Equations. Unpublished lecture notes, 1996.

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