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Numerical Methods in Computational Finance - Daniel J. Duffy 2022-03-21
This book is a detailed and step-by-step introduction to the mathematical foundations of ordinary and partial differential equations, their approximation by the finite difference method and applications to computational finance. The book is structured so that it can be read by beginners, novices and expert users. Part A Mathematical Foundation for One-Factor Problems Chapters 1 to 7 introduce the mathematical and numerical analysis concepts that are needed to understand the finite difference method and its application to computational finance. Part B Mathematical Foundation for Two-Factor Problems Chapters 8 to 13 discuss a number of rigorous mathematical techniques relating to elliptic and parabolic partial differential equations in two space variables. In particular, we develop strategies to preprocess and modify a PDE before we approximate it by the finite difference method, thus avoiding ad-hoc and heuristic tricks. Part C The Foundations of the Finite Difference Method (FDM) Chapters 14 to 17 introduce the mathematical background to the finite difference method for initial boundary value problems for parabolic PDEs. It encapsulates all the background information to construct stable and accurate finite difference schemes. Part D Advanced Finite Difference Schemes for Two-Factor Problems Chapters 18 to 22 introduce a number of modern finite difference methods to approximate the solution of two factor partial differential equations. This is the only book we know of that discusses these methods in any detail. Part E Test Cases in Computational Finance Chapters 23 to 26 are concerned with applications based on previous chapters. We discuss finite difference schemes for a wide range of one-factor and two-factor problems. This book is suitable as an entry-level introduction as well as a detailed treatment of modern methods as used by industry quants and MSc/MFE students in finance. The topics have applications to numerical analysis, science and engineering. More on computational finance and the author’s online courses, see www.datasim.nl.
Numerical Methods For Scientific And Engineering Computation - M.K. Jain 2003

Applied Numerical Methods for Food and Agricultural Engineers - Prabir K. Chandra 2017-12-14
Written from the expertise of an agricultural engineering background, this exciting new book presents the most useful numerical methods and their complete program listings.
Numerical Methods for Elliptic and Parabolic Partial Differential Equations - Peter Knabner 2021-11-19
This text provides an application oriented introduction to the numerical methods for partial differential equations. It covers finite difference, finite element, and finite volume methods, interweaving theory and applications throughout. The book examines modern topics such as adaptive methods, multilevel methods, and methods for convection-dominated problems and includes detailed illustrations and extensive exercises.
Numerical Methods - M. K. Jain 2007
Is An Outline Series Containing Brief Text Of Numerical Solution Of Transcendental And Polynomial Equations, System Of Linear Algebraic Equations And Eigenvalue Problems, Interpolation And Approximation, Differentiation And Integration, Ordinary Differential Equations And Complete Solutions To About 300 Problems. Most Of These Problems Are Given As Unsolved Problems In The Authors Earlier Book. User Friendly Turbo Pascal Programs For Commonly Used Numerical Methods Are Given In The Appendix. This Book Can Be Used As A Text/Help Book Both By Teachers And Students.
Applied Mechanics Reviews - 1978

Numerical Methods and Applications - Todor Boyanov 2007-02-20
This book constitutes the thoroughly refereed post-proceedings of the 6th International Conference on Numerical Methods and Applications, NMA 2006, held in Borovets, Bulgaria, in August 2006. The 84 revised full papers presented together with 3 invited papers were carefully reviewed and selected from 111 submissions. The papers are organized in topical sections on numerical methods for hyperbolic problems, robust preconditioning solution methods, Monte Carlo and quasi-Monte Carlo for diverse applications, metaheuristics for optimization problems, uncertain/control systems and reliable numerics, interpolation and quadrature processes, large-scale computations in environmental modelling, and contributed talks.
Numerical Algorithms - Justin Solomon 2015-06-24
Numerical Algorithms: Methods for Computer Vision, Machine Learning, and Graphics presents a new approach to numerical analysis for modern computer scientists. Using examples from a broad base of computational tasks, including data processing, computational photography, and animation, the textbook introduces numerical modeling and algorithmic desig
Numerical Methods in Scientific Computing: - Germund Dahlquist 2008-09-04
This work addresses the increasingly important role of numerical methods in science and engineering. It combines traditional and well-developed topics with other material such as interval arithmetic, elementary functions, operator series, convergence acceleration, and continued fractions.
Functional Analysis, Calculus of Variations and Numerical Methods for Models in Physics and Engineering - Fabio Silva Botelho 2020-11-02
The book discusses basic concepts of functional analysis, measure and integration theory, calculus of variations and duality and its applications to variational problems of non-convex nature, such as the Ginzburg-Landau system in superconductivity, shape optimization models, dual variational formulations for micro-magnetism and others. Numerical Methods for such and similar problems, such as models in flight mechanics and the Navier-Stokes system in fluid mechanics have been developed through the generalized method of lines, including their matrix finite dimensional approximations. It concludes with a review of recent research on Riemannian geometry applied to Quantum Mechanics and Relativity. The book will be of interest to applied mathematicians and graduate students in applied mathematics. Physicists, engineers and researchers in related fields will also find the book useful in providing a mathematical background applicable to their respective professional areas.
Numerical Methods of Statistics - John F. Monahan 2011-04-18
This book explains how computer software is designed to perform the tasks required for sophisticated statistical analysis. For statisticians, it examines the nitty-gritty computational problems behind statistical methods. For mathematicians and computer scientists, it looks at the application of mathematical tools to statistical problems. The first half of the book offers a basic background in numerical analysis that emphasizes issues important to statisticians. The next several chapters cover a broad array of statistical

tools, such as maximum likelihood and nonlinear regression. The author also treats the application of numerical tools; numerical integration and random number generation are explained in a unified manner reflecting complementary views of Monte Carlo methods. Each chapter contains exercises that range from simple questions to research problems. Most of the examples are accompanied by demonstration and source code available from the author's website. New in this second edition are demonstrations coded in R, as well as new sections on linear programming and the Nelder–Mead search algorithm.

Applied Numerical Methods Using MATLAB - Won Y. Yang 2005-05-20

In recent years, with the introduction of new media products, there has been a shift in the use of programming languages from FORTRAN or C to MATLAB for implementing numerical methods. This book makes use of the powerful MATLAB software to avoid complex derivations, and to teach the fundamental concepts using the software to solve practical problems. Over the years, many textbooks have been written on the subject of numerical methods. Based on their course experience, the authors use a more practical approach and link every method to real engineering and/or science problems. The main benefit is that engineers don't have to know the mathematical theory in order to apply the numerical methods for solving their real-life problems. An Instructor's Manual presenting detailed solutions to all the problems in the book is available online.

Fortran 77 and Numerical Methods - C. Xavier 1994

Fortran Is The Pioneer Computer Language Originally Designed To Suit Numerical, Scientific And Engineering Computations. In Spite Of The Birth Of Several Computer Languages, Fortran Is Still Used As A Primary Tool For Programming Numerical Computations. In This Book All The Features Of Fortran 77 Have Been Elaborately Explained With The Support Of Examples And Illustrations. Programs Have Been Designed And Developed In A Systematic Way For All The Classical Problems. All The Topics Of Numerical Methods Have Been Presented In A Simple Style And Algorithms Developed. Complete Fortran 77 Programs And More Than One Sets Of Sample Data Have Been Given For Each Method. The Content Of The Book Have Been Carefully Tailored For A Course Material Of A One Semester Course For The Computer Science, Mathematics And Physics Students.

Handbook of Computational and Numerical Methods in Finance - Svetlozar T. Rachev 2011-06-28

The subject of numerical methods in finance has recently emerged as a new discipline at the intersection of probability theory, finance, and numerical analysis. The methods employed bridge the gap between financial theory and computational practice, and provide solutions for complex problems that are difficult to solve by traditional analytical methods. Although numerical methods in finance have been studied intensively in recent years, many theoretical and practical financial aspects have yet to be explored. This volume presents current research and survey articles focusing on various numerical methods in finance. The book is designed for the academic community and will also serve professional investors.

Numerical Analysis - Donald Greenspan 2018-03-05

First Published in 2018. Routledge is an imprint of Taylor & Francis, an Informa company.

Numerical Methods for the Solution of Ill-Posed Problems - A.N. Tikhonov 2013-03-09

Many problems in science, technology and engineering are posed in the form of operator equations of the first kind, with the operator and RHS approximately known. But such problems often turn out to be ill-posed, having no solution, or a non-unique solution, and/or an unstable solution. Non-existence and non-uniqueness can usually be overcome by settling for `generalised' solutions, leading to the need to develop regularising algorithms. The theory of ill-posed problems has advanced greatly since A. N. Tikhonov laid its foundations, the Russian original of this book (1990) rapidly becoming a classical monograph on the topic. The present edition has been completely updated to consider linear ill-posed problems with or without a priori constraints (non-negativity, monotonicity, convexity, etc.). Besides the theoretical material, the book also contains a FORTRAN program library. Audience: Postgraduate students of physics, mathematics, chemistry, economics, engineering. Engineers and scientists interested in data processing and the theory of ill-posed problems.

Numerical Analysis with Algorithms and Programming - Santanu Saha Ray 2018-09-03

Numerical Analysis with Algorithms and Programming is the first comprehensive textbook to provide detailed coverage of numerical methods, their algorithms, and corresponding computer programs. It presents many techniques for the efficient numerical solution of problems in science and engineering. Along with numerous worked-out examples, end-of-chapter exercises, and Mathematica® programs, the book includes the standard algorithms for numerical computation: Root finding for nonlinear equations Interpolation and approximation of functions by simpler computational building blocks, such as polynomials and splines The solution of systems of linear equations and triangularization Approximation of functions and least square approximation Numerical differentiation and divided differences Numerical quadrature and integration Numerical solutions of ordinary differential equations (ODEs) and boundary value problems Numerical solution of partial differential equations (PDEs) The text develops students' understanding of the construction of numerical algorithms and the applicability of the methods. By thoroughly studying the algorithms, students will discover how various methods provide accuracy, efficiency, scalability, and stability for large-scale systems.

Numerical Methods: - Ram

Numerical Methods is a mathematical tool used by engineers and mathematicians to do scientific calculations. It is used to find solutions to applied problems where ordinary analytical methods fail. This book is intended to serve for the needs of co

NUMERICAL ANALYSIS - Vinay Vachharajani 2018-06-01

Description:This book is Designed to serve as a text book for the undergraduate as well as post graduate students of Mathematics, Engineering, Computer Science.COVERAGE:Concept of numbers and their accuracy, binary and decimal number system, limitations of floating point representation.Concept of error and their types, propagation of errors through process graph.Iterative methods for finding the roots of algebraic and transcendental equations with their convergence, methods to solve the set of non-linear equations, methods to obtain complex roots.Concept of matrices, the direct and iterative methods to solve a system of linear algebraic equations.Finite differences, interpolation and extrapolation methods, cubic spline, concept of curve fitting.Differentiation and integration methods.Solution of ordinary and partial differential equations SALIENT FEATURES:Chapters include objectives, learning outcomes, multiple choice questions, exercises for practice and solutions.Programs are written in C Language for Numerical methods.Topics are explained with suitable examples.Arrangement (Logical order), clarity, detailed presentation and explanation of each topic with numerous solved and unsolved examples.Concise but lucid and student friendly presentation for derivation of formulas used in various numerical methods. Table Of Contents:Computer ArithmeticError Analysis Solution of Algebraic and Transcendental Equations Solution of System of Linear Equations and Eigen value Problems Finite Differences Interpolation Curve Fitting and Approximation Numerical Differentiation Numerical Integration Difference Equations Numerical Solution of Ordinary Differential Equations Numerical Solution of Partial Differential Equations Appendix - I Case Studies / Applications Appendix - II Synthetic Division Bibliography Index

Numerical Methods for Nonsmooth Dynamical Systems - Vincent Acary 2008-01-30

This book concerns the numerical simulation of dynamical systems whose trajec- ries may not be differentiable everywhere. They are named nonsmooth dynamical systems. They make an important class of systems, rst because of the many app- cations in which nonsmooth models are useful, secondly because they give rise to new problems in various elds of science. Usually nonsmooth dynamical systems are represented as differential inclusions, complementarity systems, evolution va- ational inequalities, each of these classes itself being split into several subclasses. The book is divided into four parts, the rst three parts being sketched in Fig. 0. 1. The aim of the rst part is to present the main tools from mechanics and applied mathematics which are necessary to understand how nonsmooth dynamical systems may be numerically simulated in a reliable way. Many examples illustrate the th- retical results, and an emphasis is put on mechanical systems, as well as on electrical circuits (the so-called Filippov's systems are also examined in some detail, due to their importance in control applications). The second and third parts are dedicated to a detailed presentation of the numerical schemes. A fourth part is devoted to the presentation of the software platform Siconos. This book is not a textbook on - merical analysis of nonsmooth systems, in the sense that despite the main results of numerical analysis (convergence, order of consistency, etc.) being presented, their proofs are not provided.

Numerical Methods - Donald Greenspan 1988

Numerical Methods for Fluid Dynamics - Dale R. Durran 2010-09-14
This scholarly text provides an introduction to the numerical methods used to model partial differential equations, with focus on atmospheric and oceanic flows. The book covers both the essentials of building a numerical model and the more sophisticated techniques that are now available. Finite difference methods, spectral methods, finite element method, flux-corrected methods and TVC schemes are all discussed. Throughout, the author keeps to a middle ground between the theorem-proof formalism of a mathematical text and the highly empirical approach found in some engineering publications. The book establishes a concrete link between theory and practice using an extensive range of test problems to illustrate the theoretically derived properties of various methods. From the reviews: "...the books unquestionable advantage is the clarity and simplicity in presenting virtually all basic ideas and methods of numerical analysis currently actively used in geophysical fluid dynamics." Physics of Atmosphere and Ocean
Numerical Methods - M. K. Jain 2012

Numerical Optimization - Jorge Nocedal 2006-12-11
Optimization is an important tool used in decision science and for the analysis of physical systems used in engineering. One can trace its roots to the Calculus of Variations and the work of Euler and Lagrange. This natural and reasonable approach to mathematical programming covers numerical methods for finite-dimensional optimization problems. It begins with very simple ideas progressing through more complicated concepts, concentrating on methods for both unconstrained and constrained optimization.
Numerical Methods and Optimization - Sergiy Butenko 2014-03-11
For students in industrial and systems engineering (ISE) and operations research (OR) to understand optimization at an advanced level, they must first grasp the analysis of algorithms, computational complexity, and other concepts and modern developments in numerical methods. Satisfying this prerequisite, Numerical Methods and Optimization: An Intro
Numerical Methods - N. S. Bakhvalov 1977

Numerical Methods and Optimization - Jean-Pierre Corriou 2021
This text, covering a very large span of numerical methods and optimization, is primarily aimed at advanced undergraduate and graduate students. A background in calculus and linear algebra are the only mathematical requirements. The abundance of advanced methods and practical applications will be attractive to scientists and researchers working in different branches of engineering. The reader is progressively introduced to general numerical methods and optimization algorithms in each chapter. Examples accompany the various methods and guide the students to a better understanding of the applications. The user is often provided with the opportunity to verify their results with complex programming code. Each chapter ends with graduated exercises which furnish the student with new cases to study as well as ideas for exam/homework problems for the instructor. A set of programs made in Matlab is available on the authors personal website and presents both numerical and optimization methods.
Numerical Analysis - L. Ridgway Scott 2011-04-18
Computational science is fundamentally changing how technological questions are addressed. The design of aircraft, automobiles, and even racing sailboats is now done by computational simulation. The mathematical foundation of this new approach is numerical analysis, which studies algorithms for computing expressions defined with real numbers. Emphasizing the theory behind the computation, this book provides a rigorous and self-contained introduction to numerical analysis and presents the advanced mathematics that underpin industrial software, including complete details that are missing from most textbooks. Using an inquiry-based learning approach, Numerical Analysis is written in a narrative style, provides historical background, and includes many of the proofs and technical details in exercises. Students will be able to go beyond an elementary understanding of numerical simulation and develop deep insights into the foundations of the subject. They will no longer have to accept the mathematical gaps that exist in current textbooks. For example, both necessary and sufficient conditions for convergence of basic iterative methods are covered, and proofs are given in full generality, not just based on special cases. The book is accessible to undergraduate mathematics majors as well as computational scientists wanting to learn the foundations of the subject. Presents the mathematical foundations of numerical analysis Explains the mathematical details behind simulation software Introduces many advanced concepts in modern analysis Self-contained and mathematically rigorous Contains problems and solutions in each chapter Excellent follow-up course to Principles of Mathematical Analysis by Rudin
Numerical Solution of Differential Equations - Isaac Fried 2014-05-10
Numerical Solution of Differential Equations is a 10-chapter text that provides the numerical solution and practical aspects of differential equations. After a brief overview of the fundamentals of differential equations, this book goes on presenting the principal useful discretization techniques and their theoretical aspects, along with geometrical and physical examples, mainly from continuum mechanics. Considerable chapters are devoted to the development of the techniques of the numerical solution of differential equations and their analysis. The remaining chapters explore the influential invention in computational mechanics-finite elements. Each chapter emphasizes the relationship among the analytic formulation of the physical event, the discretization techniques applied to it, the algebraic properties of the discrete systems created, and the properties of the digital computer. This book will be of great value to undergraduate and graduate mathematics and physics students.
Numerical Methods for Chemical Engineering - Kenneth J Beers 2007
Applications of numerical mathematics and scientific computing to chemical engineering.
Differential Equations and Numerical Analysis - Valarmathi Sigamani 2016-08-17
This book offers an ideal introduction to singular perturbation problems, and a valuable guide for researchers in the field of differential equations. It also includes chapters on new contributions to both fields: differential equations and singular perturbation problems. Written by experts who are active researchers in the related fields, the book serves as a comprehensive source of information on the underlying ideas in the construction of numerical methods to address different classes of problems with solutions of different behaviors, which will ultimately help researchers to design and assess numerical methods for solving new problems. All the chapters presented in the volume are complemented by illustrations in the form of tables and graphs.
Numerical Analysis - Richard L. Burden 2010-08-09
This well-respected text gives an introduction to the theory and application of modern numerical approximation techniques for students taking a one- or two-semester course in numerical analysis. With an accessible treatment that only requires a calculus prerequisite, Burden and Faires explain how, why, and when approximation techniques can be expected to work, and why, in some situations, they fail. A wealth of examples and exercises develop students' intuition, and demonstrate the subject's practical applications to important everyday problems in math, computing, engineering, and physical science disciplines. The first book of its kind built from the ground up to serve a diverse undergraduate audience, three decades later Burden and Faires remains the definitive introduction to a vital and practical subject. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.
Numerical Methods of Mathematics Implemented in Fortran - Sujit Kumar Bose 2019-05-13
This book systematically classifies the mathematical formalisms of computational models that are required for solving problems in mathematics, engineering and various other disciplines. It also provides numerical methods for solving these problems using suitable algorithms and for writing computer codes to find solutions. For discrete models, matrix algebra comes into play, while for continuum framework models, real and complex analysis is more suitable. The book clearly describes the method–algorithm–code approach for learning the techniques of scientific computation and how to arrive at accurate solutions by applying the procedures presented. It not only provides instructors with course material but also serves as a useful reference resource. Providing the detailed mathematical proofs behind the computational methods, this book appeals to undergraduate and graduate mathematics and engineering students. The computer codes have been written in the Fortran programming language, which is the traditional language for scientific computation. Fortran has a vast repository of source codes used in real-world applications and has continuously been upgraded in line with the computing capacity of the hardware. The language is fully backwards compatible with its earlier versions, facilitating integration with older source codes.

Numerical Methods for Stochastic Partial Differential Equations with White Noise - Zhongqiang Zhang 2017-09-01

This book covers numerical methods for stochastic partial differential equations with white noise using the framework of Wong-Zakai approximation. The book begins with some motivational and background material in the introductory chapters and is divided into three parts. Part I covers numerical stochastic ordinary differential equations. Here the authors start with numerical methods for SDEs with delay using the Wong-Zakai approximation and finite difference in time. Part II covers temporal white noise. Here the authors consider SPDEs as PDEs driven by white noise, where discretization of white noise (Brownian motion) leads to PDEs with smooth noise, which can then be treated by numerical methods for PDEs. In this part, recursive algorithms based on Wiener chaos expansion and stochastic collocation methods are presented for linear stochastic advection-diffusion-reaction equations. In addition, stochastic Euler equations are exploited as an application of stochastic collocation methods, where a numerical comparison with other integration methods in random space is made. Part III covers spatial white noise. Here the authors discuss numerical methods for nonlinear elliptic equations as well as other equations with additive noise. Numerical methods for SPDEs with multiplicative noise are also discussed using the Wiener chaos expansion method. In addition, some SPDEs driven by non-Gaussian white noise are discussed and some model reduction methods (based on Wick-Malliavin calculus) are presented for generalized polynomial chaos expansion methods. Powerful techniques are provided for solving stochastic partial differential equations. This book can be considered as self-contained. Necessary background knowledge is presented in the appendices. Basic knowledge of probability theory and stochastic calculus is presented in Appendix A. In Appendix B some semi-analytical methods for SPDEs are presented. In Appendix C an introduction to Gauss quadrature is provided. In Appendix D, all the conclusions which are needed for proofs are presented, and in Appendix E a method to compute the convergence rate empirically is included. In addition, the authors provide a thorough review of the topics, both theoretical and computational exercises in the book with practical discussion of the effectiveness of the methods. Supporting Matlab files are made available to help illustrate some of the concepts further. Bibliographic notes are included at the end of each chapter. This book serves as a reference for graduate students and researchers in the mathematical sciences who would like to understand state-of-the-art numerical methods for stochastic partial differential equations with white noise.

Numerical Methods for Large Eigenvalue Problems - Yousef Saad 2011-01-01

This revised edition discusses numerical methods for computing eigenvalues and eigenvectors of large sparse matrices. It provides an in-depth view of the numerical methods that are applicable for solving matrix eigenvalue problems that arise in various engineering and scientific applications. Each chapter was updated by shortening or deleting outdated topics, adding topics of more recent interest, and adapting the Notes and References section. Significant changes have been made to Chapters 6 through 8, which describe algorithms and their implementations and now include topics such as the implicit restart techniques, the Jacobi-Davidson method, and automatic multilevel substructuring.

Numerical Methods and Applications - Geno Nikolov 2019-01-21

This book constitutes the thoroughly refereed post-conference proceedings of the 9th International Conference on Numerical Methods and Applications, NMA 2018, held in Borovets, Bulgaria, in August 2018. The 56 revised regular papers presented were carefully reviewed and selected from 61 submissions for inclusion in this book. The papers are organized in the following topical sections: numerical search and optimization; problem-driven numerical method: motivation and application, numerical methods for fractional diffusion problems; orthogonal polynomials and numerical quadratures; and Monte Carlo and Quasi-Monte Carlo methods.

Numerical Methods for Fractional Calculus - Changpin Li 2015-05-19

Numerical Methods for Fractional Calculus presents numerical methods for fractional integrals and fractional derivatives, finite difference methods for fractional ordinary differential equations (FODEs) and fractional partial differential equations (FPDEs), and finite element methods for FPDEs.The book introduces the basic definitions and propertie

Numerical Methods in Engineering with Python 3 - Jaan Kiusalaas 2013-01-21

Provides an introduction to numerical methods for students in engineering. It uses Python 3, an easy-to-use, high-level programming language.

Mathematical Analysis and Computing - R. N. Mohapatra 2021-05-05

This book is a collection of selected papers presented at the International Conference on Mathematical Analysis and Computing (ICMAC 2019) held at Sri Sivasubramaniya Nadar College of Engineering, Chennai, India, from 23–24 December 2019. Having found its applications in game theory, economics, and operations research, mathematical analysis plays an important role in analyzing models of physical systems and provides a sound logical base for problems stated in a qualitative manner. This book aims at disseminating recent advances in areas of mathematical analysis, soft computing, approximation and optimization through original research articles and expository survey papers. This book will be of value to research scholars, professors, and industrialists working in these areas.

Numerical Methods with C++ Programming - NITA H. SHAH 2008-12-15

The rapid development of high speed digital computers and the increasing desire for numerical answers to applied problems have led to increased demands in the courses dealing with the methods and techniques of numerical analysis. Numerical methods have always been useful but their role in the present-day scientific research has become prominent. For example, they enable one to find the roots of transcendental equations and in solving nonlinear differential equations. Indeed, they give the solution when ordinary analytical methods fail. This well-organized and comprehensive text aims at enhancing and strengthening numerical methods concepts among students using C++ programming, a fast emerging preferred programming language among software developers. The book provides an synthesis of both theory and practice. It focuses on the core areas of numerical analysis including algebraic equations, interpolation, boundary value problem, and matrix eigenvalue problems. The mathematical concepts are supported by a number of solved examples. Extensive self-review exercises and answers are provided at the end of each chapter to help students review and reinforce the key concepts. KEY FEATURES : C++ programs are provided for all numerical methods discussed. More than 400 unsolved problems and 200 solved problems are included to help students test their grasp of the subject. The book is intended for undergraduate and postgraduate students of Mathematics, Engineering and Statistics. Besides, students pursuing BCA and MCA and having Numerical Methods with C++ Programming as a subject in their course will benefit from this book.