



Numerical Analysis and Optimization: An Introduction to Mathematical Modelling and Numerical Simulation (Numerical Mathematics and Scientific Computation)

Grégoire Allaire

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This text, based on the author's teaching at Ecole Polytechnique, introduces the reader to the world of mathematical modelling and numerical simulation. Covering the finite difference method; variational formulation of elliptic problems; Sobolev spaces; elliptical problems; the finite element method; Eigenvalue problems; evolution problems; optimality conditions and algorithms and methods of operational research, and including a several exercises throughout, this is an ideal text for advanced undergraduate students and graduates in applied mathematics, engineering, computer science, and the physical sciences.

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