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Government Reports Announcements - 1971

Linear Algebra for Signal Processing - Adam Bojanczyk 2012-12-06
Signal processing applications have burgeoned in the past decade. During the same time, signal processing techniques have matured rapidly and now include tools from many areas of mathematics, computer science, physics, and engineering. This trend will continue as many new signal processing applications are opening up in consumer products and communications systems. In particular, signal processing has been making increasingly sophisticated use of linear algebra on both theoretical and algorithmic fronts. This volume gives particular emphasis to exposing broader contexts of the signal processing problems so that the impact of algorithms and hardware can be better understood; it brings together the writings of signal processing engineers, computer engineers, and applied linear algebraists in an exchange of problems, theories, and techniques. This volume will be of interest to both applied mathematicians and engineers.

Proximal Algorithms - Neal Parikh 2013-11
Proximal Algorithms discusses proximal operators and proximal algorithms, and illustrates their applicability to standard and distributed convex optimization in general and many applications of recent interest in particular. Much like Newton's method is a standard tool for solving unconstrained smooth optimization problems of modest size, proximal algorithms can be viewed as an analogous tool for nonsmooth, constrained, large-scale, or distributed versions of these problems. They are very generally applicable, but are especially well-suited to problems of substantial recent interest involving large or high-dimensional datasets. Proximal methods sit at a higher level of abstraction than classical algorithms like Newton's method: the base operation is evaluating the proximal operator of a function, which itself involves solving a small convex optimization problem. These subproblems, which generalize the problem of projecting a point onto a convex set, often admit closed-form solutions or can be solved very quickly with standard or simple specialized methods. Proximal Algorithms discusses different interpretations of proximal operators and algorithms, looks at their connections to many other topics in optimization and applied mathematics, surveys some popular algorithms, and provides a large number of examples of proximal operators that commonly arise in practice.

Statistical Methods for Social Scientists - Eric A Hanushek 2013-10-22
The aspects of this text which we believe are novel, at least in degree, include: an effort to motivate different sections with practical examples and an empirical orientation; an effort to intersperse several easily motivated examples throughout the book and to maintain some continuity in these examples; and the extensive use of Monte Carlo simulations to demonstrate particular aspects of the problems and estimators being considered. In terms of material being presented, the unique aspects include the first chapter which attempts to address the use of empirical methods in the social sciences, the seventh chapter which considers models with discrete dependent variables and unobserved variables. Clearly these last two topics in particular are quite advanced--more advanced than material that is currently available on the subject. These last two topics are also currently experiencing rapid development and are not adequately described in most other texts.

Linear Least Squares Synthesis of Continuous and Sampled Data Multivariable Systems - Stanford University. Stanford Electronics Laboratories 1958

Matrix Computations - Gene H. Golub 1996-10-15
Revised and updated, the third edition of Golub and Van Loan's classic text in computer science provides essential information about the mathematical background and algorithmic skills required for the production of numerical software. This new edition includes thoroughly revised chapters on matrix multiplication problems and parallel matrix computations, expanded treatment of CS decomposition, an updated overview of floating point arithmetic, a more accurate rendition of the modified Gram-Schmidt process, and new material devoted to GMRES, QMR, and other methods designed to handle the sparse unsymmetric linear system problem.

Encyclopedia of Optimization - Christodoulos A. Floudas 2008-09-04
The goal of the Encyclopedia of Optimization is to introduce the reader to a complete set of topics that show the spectrum of research, the richness of ideas, and the breadth of applications that has come from this field. The second edition builds on the success of the former edition with more than 150 completely new entries, designed to ensure that the reference addresses recent areas where optimization theories and techniques have advanced. Particularly heavy attention resulted in health science and transportation, with entries such as "Algorithms for Genomics", "Optimization and Radiotherapy Treatment Design", and "Crew Scheduling".

Distributed Optimization and Statistical Learning Via the Alternating Direction Method of Multipliers - Stephen Boyd 2011
Surveys the theory and history of the alternating direction method of multipliers, and discusses its applications to a wide variety of statistical and machine learning problems of recent interest, including the lasso, sparse logistic regression, basis pursuit, covariance selection, support vector machines, and many others.

Modern Methods in Scientific Computing and Applications - Anne Bourlioux 2012-12-06
When we first heard in the spring of 2000 that the Seminaire de matMmatiques superieures (SMS) was interested in devoting its session of the summer of 200l-its 40th-to scientific computing the idea of taking on the organizational work seemed to us somewhat remote. More immediate things were on our minds: one of us was about to go on leave to the Courant Institute, the other preparing for a research summer in Paris. But the more we learned about the possibilities of such a seminar, the support for the organization and also the great history of the SMS, the more we grew attached to the project. The topics we planned to cover were intended to span a wide range of theoretical and practical tools for solving problems in image processing, thin films, mathematical finance, electrical engineering, moving interfaces, and combustion. These applications alone show how wide the influence of scientific computing has become over the last two decades: almost any area of science and engineering is greatly influenced by simulations, and the SMS workshop in this field came very timely. We decided to organize the

workshop in pairs of speakers for each of the eight topics we had chosen, and we invited the leading experts worldwide in these fields. We were very fortunate that every speaker we invited accepted to come, so the program could be realized as planned.

37th AIAA Aerospace Sciences Meeting and Exhibit - 1999

ERDA. -

Linear and Nonlinear Conjugate Gradient-related Methods - Loyce M. Adams 1996-01-01
Proceedings of the AMS-IMS-SIAM Summer Research Conference held at the University of Washington, July 1995.

Processing, Analyzing and Learning of Images, Shapes, and Forms: - Xue-Cheng Tai 2019-10
Processing, Analyzing and Learning of Images, Shapes, and Forms: Part 2, Volume 20, surveys the contemporary developments relating to the analysis and learning of images, shapes and forms, covering mathematical models and quick computational techniques. Chapter cover Alternating Diffusion: A Geometric Approach for Sensor Fusion, Generating Structured TV-based Priors and Associated Primal-dual Methods, Graph-based Optimization Approaches for Machine Learning, Uncertainty Quantification and Networks, Extrinsic Shape Analysis from Boundary Representations, Efficient Numerical Methods for Gradient Flows and Phase-field Models, Recent Advances in Denoising of Manifold-Valued Images, Optimal Registration of Images, Surfaces and Shapes, and much more. Covers contemporary developments relating to the analysis and learning of images, shapes and forms Presents mathematical models and quick computational techniques relating to the topic Provides broad coverage, with sample chapters presenting content on Alternating Diffusion and Generating Structured TV-based Priors and Associated Primal-dual Methods

Applications of Linear and Nonlinear Models - Erik Grafarend 2012-08-15
Here we present a nearly complete treatment of the Grand Universe of linear and weakly nonlinear regression models within the first 8 chapters. Our point of view is both an algebraic view as well as a stochastic one. For example, there is an equivalent lemma between a best, linear uniformly unbiased estimation (BLUUE) in a Gauss-Markov model and a least squares solution (LESS) in a system of linear equations. While BLUUE is a stochastic regression model, LESS is an algebraic solution. In the first six chapters we concentrate on underdetermined and overdetermined linear systems as well as systems with a datum defect. We review estimators/algebraic solutions of type MINOLESS, BLIMBE, BLUMBE, BLUUE, BIQUE, BLE, BIQUE and Total Least Squares. The highlight is the simultaneous determination of the first moment and the second central moment of a probability distribution in an inhomogeneous multilinear estimation by the so called E-D correspondence as well as its Bayes design. In addition, we discuss continuous networks versus discrete networks, use of Grassmann-Pluecker coordinates, criterion matrices of type Taylor-Karman as well as FUZZY sets. Chapter seven is a speciality in the treatment of an overdetermined system of nonlinear equations on curved manifolds. The von Mises-Fisher distribution is characteristic for circular or (hyper) spherical data. Our last chapter eight is devoted to probabilistic regression, the special Gauss-Markov model with random effects leading to estimators of type BLIP and VIP including Bayesian estimation. A great part of the work is presented in four Appendices. Appendix A is a treatment, of tensor algebra, namely linear algebra, matrix algebra and multilinear algebra. Appendix B is devoted to sampling distributions and their use in terms of confidence intervals and confidence regions. Appendix C reviews the elementary notions of statistics, namely random events and stochastic processes. Appendix D introduces the basics of Groebner basis algebra, its careful definition, the Buchberger Algorithm, especially the C. F. Gauss combinatorial algorithm.

Introduction to Information Retrieval - Christopher D. Manning 2008-07-07
Class-tested and coherent, this textbook teaches classical and web information retrieval, including web search and the related areas of text classification and text clustering from basic concepts. It gives an up-to-date treatment of all aspects of the design and implementation of systems for gathering, indexing, and searching documents; methods for evaluating systems; and an introduction to the use of machine learning methods on text collections. All the important ideas are explained using examples and figures, making it perfect for introductory courses in information retrieval for advanced undergraduates and graduate students in computer science. Based on feedback from extensive classroom experience, the book has been carefully structured in order to make teaching more natural and effective. Slides and additional exercises (with solutions for lecturers) are also available through the book's supporting website to help course instructors prepare their lectures.

Multidimensional Statistical Analysis and Theory of Random Matrices - A. Arjun K. Gupta 1996
This volume contains the papers from the Sixth Eugene Lukacs Symposium on ''Multidimensional Statistical Analysis and Random Matrices'', which was held at the Bowling Green State University, Ohio, USA, 29--30 March 1996. Multidimensional statistical analysis and random matrices have been the topics of great research. The papers presented in this volume discuss many varied aspects of this all-encompassing topic. In particular, topics covered include generalized statistical analysis, elliptically contoured distribution, covariance structure analysis, metric scaling, detection of outliers, density approximation, and circulant and band random matrices.

The Structural Representation of Proximity Matrices with MATLAB - Lawrence Hubert 2006-01-01
The Structural Representation of Proximity Matrices with MATLAB presents and demonstrates the use of functions (by way of M-files) within a MATLAB computational environment to effect a variety of structural representations for the proximity information that is assumed to be available on a set of objects. The representations included in the book have been developed primarily in the behavioral sciences and applied statistical literature (e.g., in psychometrics and classification), although interest in these topics now extends more widely to such fields as bioinformatics and chemometrics. Throughout the book, two kinds of proximity information are analyzed: one-mode and two-mode. One-mode proximity data are defined between the objects from a single set and are usually given in the form of a square symmetric matrix; two-mode proximity data are defined between the objects from two distinct sets and are given in the form of a rectangular matrix. In addition, there is typically the flexibility to allow the additive fitting of multiple structures to either the given one- or two-mode proximity information.

Iterative Methods for Sparse Linear Systems - Yousef Saad 2003-04-01
Mathematics of Computing -- General.

Advanced Econometric Theory - John Chipman 2013-03-01
When learning econometrics, what better way than to be taught by one of its masters. In this significant new volume, John Chipman, the eminence grise of econometrics, presents his classic lectures in econometric theory. Starting with the linear regression model, least squares, Gauss-Markov theory and the first principals of econometrics, this book guides the introductory student to an advanced stage of ability. The text covers multicollinearity and reduced-rank estimation, the treatment of linear restrictions and minimax estimation. Also included are chapters on the autocorrelation of residuals and simultaneous-equation estimation. By the end of the text, students will have a solid grounding in econometrics. Despite the frequent complexity of the subject matter, Chipman's clear explanations, concise prose and sharp analysis make this book stand out from others in the field. With mathematical rigor sharpened by a lifetime of econometric analysis, this significant volume is sure to become a seminal and indispensable text in this area.

Multidimensional Statistical Analysis and Theory of Random Matrices - A. K. Gupta 2019-01-14
This volume contains the papers from the Sixth Eugene Lukacs Symposium on ''Multidimensional

Statistical Analysis and Random Matrices'', which was held at the Bowling Green State University, Ohio, USA, 29--30 March 1996. Multidimensional statistical analysis and random matrices have been the topics of great research. The papers presented in this volume discuss many varied aspects of this all-encompassing topic. In particular, topics covered include generalized statistical analysis, elliptically contoured distribution, covariance structure analysis, metric scaling, detection of outliers, density approximation, and circulant and band random matrices.

Computational Issues in Linear Least-squares Estimation and Control - John Anthony Newkirk 1979

The dissertation focuses on the steady-state solution to the linear estimation and control problems. Following a pertinent review of linear algebra and computation fundamentals, various approaches to solving the matrix Riccati equation are examined. After reviewing eigenvector decomposition and various iterative algorithms, square root doubling algorithms are motivated. Scattering theory is used to initiate an algebraic derivation of these algorithms, and is then extended to provide a pure derivation of several square root algorithms. A set of criteria for choosing among these algorithms is presented and examined with empirical evaluations. Differentiating criteria include sensitivity to repeated closed-loop eigenvalues, the impact of singular model parameters, computational accuracy, and rate of convergence. Sensitivity to parameter uncertainty in discrete-time systems is considered using a quadratic minimization of a generalized cost function. This same algorithm is used to design arbitrary-order compensation using complete system information. Algorithm implementation is then considered in terms of both present and future hardware. (Author).

Milestones in Matrix Computation - Raymond Chan 2007-02-22

The text presents and discusses some of the most influential papers in Matrix Computation authored by Gene H. Golub, one of the founding fathers of the field. The collection of 21 papers is divided into five main areas: iterative methods for linear systems, solution of least squares problems, matrix factorizations and applications, orthogonal polynomials and quadrature, and eigenvalue problems. Commentaries for each area are provided by leading experts: Anne Greenbaum, Ake Bjorck, Nicholas Higham, Walter Gautschi, and G. W. (Pete) Stewart. Comments on each paper are also included by the original authors, providing the reader with historical information on how the paper came to be written and under what circumstances the collaboration was undertaken. Including a brief biography and facsimiles of the original papers, this text will be of great interest to students and researchers in numerical analysis and scientific computation.

Recent Advances in Total Least Squares Techniques and Errors-in-variables Modeling - Sabine van Huffel 1997-01-01

An overview of the computational issues; statistical, numerical, and algebraic properties, and new generalizations and applications of advances on TLS and EIV models. Experts from several disciplines prepared overview papers which were presented at the conference and are included in this book.

Sparse Matrix Software Catalog - 1982

This software catalog was prepared in conjunction with the Sparse Matrix Symposium in Fairfield Glade, Tennessee, October 25-27, 1982. It is intended to provide information on computer software for sparse matrix problems which should be useful to software developers and consumers alike. The information provided includes the problem domain to which the software is applicable, the method of solution, language and portability details, references to documentation, and a contact for further information or acquiring the software. This information is reported by means of a form which was filled out by each contributor for each item of software.

Measurement Error Models - Wayne A. Fuller 2009-09-25

The Wiley-Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists. "The effort of Professor Fuller is commendable . . . [the book] provides a complete treatment of an important and frequently ignored topic. Those who work with measurement error models will find it valuable. It is the fundamental book on the subject, and statisticians will benefit from adding this book to their collection or to university or departmental libraries." -Biometrics "Given the large and diverse literature on measurement error/errors-in-variables problems, Fuller's book is most welcome. Anyone with an interest in the subject should certainly have this book." -Journal of the American Statistical Association "The author is to be commended for providing a complete presentation of a very important topic. Statisticians working with measurement error problems will benefit from adding this book to their collection." -Technometrics " . . . this book is a remarkable achievement and the product of impressive top-grade scholarly work." -Journal of Applied Econometrics Measurement Error Models offers coverage of estimation for situations where the model variables are observed subject to measurement error. Regression models are included with errors in the variables, latent variable models, and factor models. Results from several areas of application are discussed, including recent results for nonlinear models and for models with unequal variances. The estimation of true values for the fixed model, prediction of true values under the random model, model checks, and the analysis of residuals are addressed, and in addition, procedures are illustrated with data drawn from nearly twenty real data sets.

Introduction to Applied Linear Algebra - Stephen Boyd 2018-06-07

A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.

Numerical Methods in Matrix Computations - Åke Björck 2014-10-07

Matrix algorithms are at the core of scientific computing and are indispensable tools in most applications in engineering. This book offers a comprehensive and up-to-date treatment of modern methods in matrix computation. It uses a unified approach to direct and iterative methods for linear systems, least squares and eigenvalue problems. A thorough analysis of the stability, accuracy, and complexity of the treated methods is given. Numerical Methods in Matrix Computations is suitable for use in courses on scientific computing and applied technical areas at advanced undergraduate and graduate level. A large bibliography is provided, which includes both historical and review papers as well as recent research papers. This makes the book useful also as a reference and guide to further study and research work.

Linear Prediction Theory - Peter Strobach 2012-12-06

Lnear prediction theory and the related algorithms have matured to the point where they now form an integral part of many real-world adaptive systems. When it is necessary to extract information from a random process, we are frequently faced with the problem of analyzing and solving special systems of linear equations. In the general case these systems are overdetermined and may be characterized by additional properties, such as update and shift-invariance properties. Usually, one employs exact or approximate least-squares methods to solve the resulting class of linear equations. Mainly during the last decade, researchers in various fields have contributed techniques and nomenclature for this type of least-squares problem. This body of methods now constitutes what we call the theory of linear prediction. The immense interest that it has aroused clearly emerges from recent advances in processor technology, which provide the means to implement linear prediction algorithms, and to operate them in real time. The practical effect is the occurrence of a new class of high-performance adaptive systems for control, communications and system identification applications. This monograph presumes a background in discrete-time digital signal processing, including Z-transforms, and a basic knowledge of discrete-time random processes. One of the difficulties I have en countered while writing this book is that many engineers and computer scientists lack knowledge of fundamental mathematics and geometry.

Numerical Methods for Least Squares Problems - Ake Bjorck 1996-01-01
The method of least squares was discovered by Gauss in 1795. It has since become the principal tool to reduce the influence of errors when fitting models to given observations. Today, applications of least squares arise in a great number of scientific areas, such as statistics, geodetics, signal processing, and control. In the last 20 years there has been a great increase in the capacity for automatic data capturing and computing. Least squares problems of large size are now routinely solved. Tremendous progress has been made in numerical methods for least squares problems, in particular for generalized and modified least squares problems and direct and iterative methods for sparse problems. Until now there has not been a monograph that covers the full spectrum of relevant problems and methods in least squares. This volume gives an in-depth treatment of topics such as methods for sparse least squares problems, iterative methods, modified least squares, weighted problems, and constrained and regularized problems. The more than 800 references provide a comprehensive survey of the available literature on the subject.

Convex Optimization - Stephen Boyd 2004-03-08
Convex optimization problems arise frequently in many different fields. This book provides a comprehensive introduction to the subject, and shows in detail how such problems can be solved numerically with great efficiency. The book begins with the basic elements of convex sets and functions, and then describes various classes of convex optimization problems. Duality and approximation techniques are then covered, as are statistical estimation techniques. Various geometrical problems are then presented, and there is detailed discussion of unconstrained and constrained minimization problems, and interior-point methods. The focus of the book is on recognizing convex optimization problems and then finding the most appropriate technique for solving them. It contains many worked examples and homework exercises and will appeal to students, researchers and practitioners in fields such as engineering, computer science, mathematics, statistics, finance and economics.

Graph Theory and Sparse Matrix Computation - Alan George 2012-12-06
When reality is modeled by computation, matrices are often the connection between the continuous physical world and the finite algorithmic one. Usually, the more detailed the model, the bigger the matrix, the better the answer, however, efficiency demands that every possible advantage be exploited. The articles in this volume are based on recent research on sparse matrix computations. This volume looks at graph theory as it connects to linear algebra, parallel computing, data structures, geometry, and both numerical and discrete algorithms. The articles are grouped into three general categories: graph models of symmetric matrices and factorizations, graph models of algorithms on nonsymmetric matrices, and parallel sparse matrix algorithms. This book will be a resource for the researcher or advanced student of either graphs or sparse matrices; it will be useful to mathematicians, numerical analysts and theoretical computer scientists alike.

Scientific and Technical Aerospace Reports - 1987-05

Theory and Application of Digital Control - A. K. Mahalanabis 2014-05-20
Theory and Application of Digital Control contains the proceedings of the IFAC Symposium held at New Delhi, India on January 5-7, 1982. This book particularly presents the texts of the five plenary talks and the 110 papers of the symposium. This book organizes the papers into 109 chapters, with nearly one-third of the papers focus on digital control, particularly, software and hardware of control using microcomputers; computer-aided design; and adaptive control and modeling for digital control. Another set of papers deal with several applications of digital control techniques in solving interesting problems of socio economic systems, electrical power systems, bio systems, and artificial satellites. The reader will benefit hugely from the topics in this book that span several important theoretical and applied areas of the fast-changing topic of digital control.

Kalman Filtering - Mohinder S. Grewal 2015-02-02
The definitive textbook and professional reference on Kalman Filtering – fully updated, revised, and expanded This book contains the latest developments in the implementation and application of Kalman filtering. Authors Grewal and Andrews draw upon their decades of experience to offer an in-depth examination of the subtleties, common pitfalls, and limitations of estimation theory as it applies to real-world situations. They present many illustrative examples including adaptations for nonlinear filtering, global navigation satellite systems, the error modeling of gyros and accelerometers, inertial navigation systems, and freeway traffic control. Kalman Filtering: Theory and Practice Using MATLAB, Fourth Edition is an ideal textbook in advanced undergraduate and beginning graduate courses in stochastic processes and Kalman filtering. It is also appropriate for self-instruction or review by practicing engineers and scientists who want to learn more about this important topic.

Handbook of Econometrics - Zvi Griliches 1983

Toeplitz and Circulant Matrices - Robert M. Gray 2006
The fundamental theorems on the asymptotic behavior of eigenvalues, inverses, and products of banded Toeplitz matrices and Toeplitz matrices with absolutely summable elements are derived in a tutorial manner. Mathematical elegance and generality are sacrificed for conceptual simplicity and insight in the hope of making these results available to engineers lacking either the background or endurance to attack the mathematical literature on the subject. By limiting the generality of the matrices considered, the essential ideas and results can be conveyed in a more intuitive manner without the mathematical machinery required for the most general cases. As an application the results are applied to the study of the covariance matrices and their factors of linear models of discrete time random processes. The fundamental theorems on the asymptotic behavior of eigenvalues, inverses, and products of banded Toeplitz matrices and Toeplitz matrices with absolutely summable elements are derived in a tutorial manner. Mathematical elegance and generality are sacrificed for conceptual simplicity and insight in the hope of making these results available to engineers lacking either the background or endurance to attack the mathematical literature on the subject. By limiting the generality of the matrices considered, the essential ideas and results can be conveyed in a more intuitive manner without the mathematical machinery required for the most general cases. As an application the results are applied to the study of the covariance matrices and their factors of linear models of discrete time random processes.

Numerical Linear Algebra and Applications, Second Edition - Biswa Nath Datta 2010-02-04
An undergraduate textbook that highlights motivating applications and contains summary sections, examples, exercises, online MATLAB codes and a MATLAB toolkit. All the major topics of computational linear algebra are covered, from basic concepts to advanced topics such as the quadratic eigenvalue problem in later chapters.

Least Squares Data Fitting with Applications - Per Christian Hansen 2013-01-15
Included are; an overview of computational methods together with their properties and advantages; topics from statistical regression analysis that help readers to understand and evaluate the computed solutions; many examples that illustrate the techniques and algorithmsLeast Squares Data Fitting with Applications can be used as a textbook for advanced undergraduate or graduate courses and professionals in the sciences and in engineering.

Fast Reliable Algorithms for Matrices with Structure - T. Kailath 1999-01-01
This book is the first to pay special attention to the combined issues of speed and numerical reliability in algorithm development. These two requirements have often been regarded as competitive, so much so that the design of fast and numerically reliable algorithms for large-scale structured systems of linear equations, in many cases, remains a significant open issue. Fast Reliable Algorithms for Matrices with Structure helps bridge this gap by providing the reader with recent contributions written by leading experts in the field. The authors deal with

both the theory and the practice of fast numerical algorithms for large-scale structured linear systems. Each chapter covers in detail different aspects of the most recent trends in the theory of fast algorithms, with emphasis on implementation and application issues. Both direct and iterative methods are covered. This book is not merely a collection of articles. The editors have gone to considerable lengths to blend the individual papers into a consistent presentation. Each chapter exposes the reader to some of the most recent research while providing enough background material to put the work into proper context.

Solving Least Squares Problems - Charles L. Lawson 1995-12-01
This Classic edition includes a new appendix which summarizes the major developments since the book was originally published in 1974. The additions are organized in short sections associated with each chapter. An additional 230 references have been added, bringing the bibliography to over 400 entries. Appendix C has been edited to reflect changes in the associated software package and software distribution method.