## Some recommended texts in Scientific Computing

Introduction to Numerical Analysis texts: Ascher & Greif, "A First Course in Numerical Methods" Burden & Faires, "Introduction to Numerical Analysis" Cheney & Kincaid, "Numerical Mathematics and Computing" Forsythe, Malcolm & Moler, "Computer Methods for Mathematical Computations"

More Advanced, but still general:

Phillips & Taylor, "Theory and Applications of Numerical Analysis" Schwartz, "Numerical Analysis, A Comprehensive Introduction" Isaacson & Keller, "Analysis of Numerical Methods"

Numerical Linear Algebra and Matrix Computations: Golub & Van Loan, "Matrix Computations" (3<sup>rd</sup> or 4<sup>th</sup>dition) Trefethen & Bau, "Numerical Linear Algebra" Watkins, "Fundamentals of Matrix Computations" Datta, "Numerical Linear Algebra and Applications" Rice, "Matrix Computations and Mathematical Software" Stewart, "Introduction to Matrix Computations"

More Specialized Numerical Linear Algebra: Wilkinson, "The Algebraic Eigenvalue Problem" Parlett, "The Symmetric Eigenvalue Problem" Bjorck, "Numerical Methods for Least Squares Problems" Higham, "Accuracy and Stability of Numerical Algorithms" Stewart, "Matrix Algorithms" Stewart & Sun, "Matrix Perturbation Theory"

Sparse Matrices:

Saad, "Iterative Methods for Sparse Linear Systems" Duff, Erisman & Reid, "Direct Methods for Sparse Matrices" George & Liu, "Solution of Large Sparse Positive Definite Systems" Saad, "Numerical Methods for Large Eigenvalue Problems"

## **Differential Equations:**

Iserles, "A First Course in the Numerical Analysis of Differential Equations" Ames, "Numerical Methods for Partial Differential Equations" Celia & Gray, "Numerical Methods for Differential Equations"

Algorithms:

Moret & Shapiro, "Algorithms from P to NP" Aho, Hopcroft & Ullman, "The Design and Analysis of Computer Algorithms" Kleinberg & Tardos, "Algorithm Design"