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Numerical Linear Algebra for Applications in Statistics

Series: Statistics and Computing

Numerical linear algebra is one of the most important subjects in the field of statistical computing. Statistical methods in many areas of application require computations with vectors and matrices. This book describes accurate and efficient computer algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors. Although the book is not tied to any particular software system, it describes and gives examples of the use of modern computer software for numerical linear algebra. An understanding of numerical linear algebra requires basic knowledge both of linear algebra and of how numerical data are stored and manipulated in the computer. The book begins with a discussion of the basics of numerical computations, and then describes the relevant properties of matrix inverses, matrix factorizations, matrix and vector norms, and other topics in linear algebra; hence, the book is essentially self- contained. The topics addressed in this book constitute the most important material for an introductory course in statistical computing, and should be covered in every such course. The book includes exercises and can be used as a text for a first course in statistical computing or as supplementary text for various courses that emphasize computations. James Gentle is University Professor of Computational Statistics at George Mason University. During a thirteen-year hiatus from academic work before joining George Mason, he was director of research and design at the world's largest independent producer of Fortran and C general-purpose scientific software libraries. These libraries implement many algorithms for numerical linear algebra. He is a Fellow of the American Statistical Association and member of the International Statistical Institute. He has held several national