

# Introduction To The Numerical Solution Of Markov Chains

## INTRODUCTION TO THE NUMERICAL SOLUTION OF MARKOV CHAINS

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What follows are my lecture notes for Math 3311: Introduction to Numerical Methods, taught at the Hong Kong University of Science and Technology. Math 3311, with two lecture hours per week, is primarily for non-mathematics majors and is required by several engineering departments.

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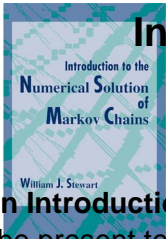
This introduction to numerical analysis was written for students in mathematics, the physical sciences, and engineering, at the upper undergraduate to beginning graduate level. Prerequisites for using the text are elementary calculus, linear algebra, and an introduction to differential equations.

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mother language is not English, so we decided that we should try to compose. a book on Numerical Analysis that is suitable for students in the Mathematics. and Physics departments in College of Science, College of Education, and. College of Engineering.

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Introduction to Numerical Analysis Doron Levy Department of Mathematics and Center for Scientific Computation and Mathematical Modeling (CSCAMM) University of Maryland

## Introduction to Numerical Analysis - University Of Maryland

Preface Numerical analysis is a science-computation is an art. The present text in numerical analysis was written primarily to meet the demand of elementary education in this field at universities and technical institutes.

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cs412: introduction to numerical analysis 11/16/10 Lecture 18: Numerical Integration ... 1 Numerical Integration Recall that last lecture, we discussed numerical integration. Given an interval  $[a,b]$  and a function  $f: [a,b] \rightarrow \mathbb{R}$ , we would like to find the area under the curve over  $[a,b]$ ,  $I = \int_a^b f(t)dt$  as shown in Figure 1. a b I

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The weightage will be of 10%. 5. To pass the course (DD), one needs to score minimum of 40% of the maximum mark scored in the class. For instance, if the maximum mark scored is 80% at the end of the semester, then the passing mark will be 32%. Higher grades will be based on the over all performance of the class.

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