

Numerical Methods 101 Convergence Of Numerical Models

Numerical Methods and Software David Kahaner, Cleve B. Moler, Stephen Nash. 1988
Mathematics of Computing -- Numerical Analysis.

Fractional Calculus Dumitru Baleanu, Kai Diethelm, Enrico Scalas, Juan J Trujillo. 2016-09-15 This book will give readers the possibility of finding very important mathematical tools for working with fractional models and solving fractional differential equations, such as a generalization of Stirling numbers in the framework of fractional calculus and a set of efficient numerical methods. Moreover, we will introduce some applied topics, in particular fractional variational methods which are used in physics, engineering or economics. We will also discuss the relationship between semi-Markov continuous-time random walks and the space-time fractional diffusion equation, which generalizes the usual theory relating random walks to the diffusion equation. These methods can be applied in finance, to model tick-by-tick (log)-price fluctuations, in insurance theory, to study ruin, as well as in macroeconomics as prototypical growth models. All these topics are complementary to what is dealt with in existing books on fractional calculus and its applications. This book will keep in mind the trade-off between full mathematical rigor and the needs of readers coming from different applied areas of science and engineering. In particular, the numerical methods listed in the book are presented in a readily accessible way that immediately allows the readers to implement them on a computer in a programming language of their choice. The second edition of the book has been expanded and now includes a discussion of additional, newly developed numerical methods for fractional calculus and a chapter on the application of fractional calculus for modeling processes in the life sciences.

Method Of Lines Analysis Of Turing Models Schiesser William E. 2017-06-28 This book is directed toward the numerical integration (solution) of a system of partial differential equations (PDEs) that describes a combination of chemical reaction and diffusion, that is, reaction-diffusion PDEs. The particular form of the PDEs corresponds to a system discussed by Alan Turing and is therefore termed a Turing model. Specifically, Turing considered how a reaction-diffusion system can be formulated that does not have the usual smoothing properties of a diffusion (dispersion) system, and can, in fact, develop a spatial variation that might be interpreted as a form of morphogenesis, so he termed the chemicals as morphogens. Turing alluded to the important impact computers would have in the study of a morphogenic PDE system, but at the time (1952), computers were still not readily available. Therefore, his paper is based on analytical methods. Although computers have since been applied to Turing models, computer-based analysis is still not facilitated by a discussion of numerical algorithms and a readily available system of computer routines. The intent of this book is to provide a basic discussion of numerical methods and associated computer routines for reaction-diffusion systems of varying form. The presentation has a minimum of formal mathematics. Rather, the presentation is in terms of detailed examples, presented at an introductory level. This format should assist readers who are interested in developing computer-based analysis for reaction-diffusion PDE systems without having to first study numerical methods and computer programming (coding). The numerical examples are discussed in terms of: (1) numerical integration of the PDEs to demonstrate the spatiotemporal features of the solutions and (2) a numerical eigenvalue analysis that corroborates the observed temporal variation of the solutions. The resulting temporal variation of the 2D and 3D plots demonstrates how the solutions evolve dynamically, including oscillatory long-term behavior. In all of the examples, routines in R are presented and discussed in detail. The routines are available through a download link so that the reader can execute the PDE models to reproduce the reported solutions, then experiment with the models, including extensions and application to alternative models.

Numerical Methods for Differential Equations Michael Anthony Celia, William Guerin Gray. 1992 Senior/Graduate level text covering numerical methods used to solve ordinary and partial differential equations in science and engineering. Emphasis is on problem-solving as a means of gaining a deeper understanding of the fundamental concepts. Not a cookbook of formulas. Topics include an introduction to partial differential equations, finite difference method, finite element approximations, design of numerical approximations, and analytical tools. Includes review of linear algebra.

A First Course on Numerical Methods Uri M. Ascher, Chen Greif. 2011-07-14 Offers students a practical knowledge of modern techniques in scientific computing.

Numerical Methods and Applications (1994) Guri I Marchuk. 2017-11-22 This book presents new original numerical methods that have been developed to the stage of concrete algorithms and successfully applied to practical problems in mathematical physics. The book discusses new methods for solving stiff systems of ordinary differential equations, stiff elliptic problems encountered in problems of composite material mechanics, Navier-Stokes systems, and nonstationary problems with discontinuous data. These methods allow natural paralleling of algorithms and will find many applications in vector and parallel computers.

Recent Advances in Numerical Methods for Partial Differential Equations and Applications Xiaobing Feng, Tim P. Schulze. 2002 This book is derived from lectures presented at the 2001 John H. Barrett Memorial Lectures at the University of Tennessee, Knoxville. The topic was computational mathematics, focusing on parallel numerical algorithms for partial differential equations, their implementation and applications in fluid mechanics and material science. Compiled here are articles from six of nine speakers. Each of them is a leading researcher in the field of computational mathematics and its applications. A vast area that has been coming into its own over the past 15 years, computational mathematics has experienced major developments in both algorithmic advances and applications to other fields. These developments have had profound implications in mathematics, science, engineering and industry. With the aid of powerful high performance computers, numerical simulation of physical phenomena is the only feasible method for analyzing many types of important phenomena, joining experimentation and theoretical analysis as the third method of scientific investigation. The three aspects: applications, theory, and computer implementation comprise a comprehensive overview of the topic. Leading lecturers were Mary Wheeler on applications, Jinchao Xu on theory, and David Keyes on computer implementation. Following the tradition of the Barrett Lectures, these in-depth articles and expository discussions make this book a useful reference for graduate students as well as the many groups of researchers working in advanced computations, including engineering and computer scientists.

Climate System Dynamics and Modeling Hugues Goosse. 2015-08-10 An introductory textbook on all aspects of climate system dynamics and modelling for students, scientists and professionals.

Iterative Methods and Preconditioning for Large and Sparse Linear Systems with Applications Daniele Bertaccini, Fabio Durastante. 2018-02-19 This book describes, in a basic way, the most useful and effective iterative solvers and appropriate preconditioning techniques for some of the most important classes of large and sparse linear systems. The solution of large and sparse linear systems is the most time-consuming part for most of the scientific computing simulations. Indeed, mathematical models become more and more accurate by including a greater volume of data, but this requires the solution of larger and harder algebraic systems. In recent years, research has focused on the efficient solution of large sparse and/or structured systems generated by the discretization of numerical models by using iterative solvers.

Review of Selected Features of the Natural System Model, and Suggestions for Applications in South Florida .

Numerical Algorithms Justin Solomon. 2015-06-24 *Numerical Algorithms: Methods for Computer Vision, Machine Learning, and Graphics* presents a new approach to numerical analysis for modern computer scientists. Using examples from a broad base of computational tasks, including data processing, computational photography, and animation, the textbook introduces numerical modeling

and algorithmic design

Applied Numerical Methods Brice Carnahan, H. A. Luther, James O. Wilkes. 1969-01-15

Numerical Methods in Scientific Computing Germund Dahlquist, Ake Björck. 2008-01-01 This new book from the authors of the classic book *Numerical Methods* addresses the increasingly important role of numerical methods in science and engineering. More cohesive and comprehensive than any other modern textbook in the field, it combines traditional and well-developed topics with other material that is rarely found in numerical analysis texts, such as interval arithmetic, elementary functions, operator series, convergence acceleration, and continued fractions. Although this volume is self-contained, more comprehensive treatments of matrix computations will be given in a forthcoming volume. A supplementary Website contains three appendices: an introduction to matrix computations; a description of Mulprec, a MATLAB multiple precision package; and a guide to literature, algorithms, and software in numerical analysis. Review questions, problems, and computer exercises are also included. For use in an introductory graduate course in numerical analysis and for researchers who use numerical methods in science and engineering.

Numerical Modelling of Random Processes and Fields V. A. Ogorodnikov, S. M.

Prigarin. 2018-11-05 No detailed description available for *Numerical Modelling of Random Processes and Fields*.

Numerical Methods with Worked Examples Chris Woodford, C. Woodford, Chris

Phillips. 1997-08-31 This book is for students following a module in numerical methods, numerical techniques, or numerical analysis. It approaches the subject from a pragmatic viewpoint, appropriate for the modern student. The theory is kept to a minimum commensurate with comprehensive coverage of the subject and it contains abundant worked examples which provide easy understanding through a clear and concise theoretical treatment.

Numerical Solution of Ordinary Differential Equations Kendall Atkinson, Weimin Han, David E.

Stewart. 2011-10-24 A concise introduction to numerical methods and the mathematical framework needed to understand their performance. *Numerical Solution of Ordinary Differential Equations* presents a complete and easy-to-follow introduction to classical topics in the numerical solution of ordinary differential equations. The book's approach not only explains the presented mathematics, but also helps readers understand how these numerical methods are used to solve real-world problems. Unifying perspectives are provided throughout the text, bringing together and categorizing different types of problems in order to help readers comprehend the applications of ordinary differential equations. In addition, the authors' collective academic experience ensures a coherent and accessible discussion of key topics, including: Euler's method Taylor and Runge-Kutta methods General error analysis for multi-step methods Stiff differential equations Differential algebraic equations Two-point boundary value problems Volterra integral equations Each chapter features problem sets that enable readers to test and build their knowledge of the presented methods, and a related Web site features MATLAB® programs that facilitate the exploration of numerical methods in greater depth. Detailed references outline additional literature on both analytical and numerical aspects of ordinary differential equations for further exploration of individual topics. *Numerical Solution of Ordinary Differential Equations* is an excellent textbook for courses on the numerical solution of differential equations at the upper-undergraduate and beginning graduate levels. It also serves as a valuable reference for researchers in the fields of mathematics and engineering.

Numerical Analysis James M. Ortega. 1990-01-01 This book addresses some of the basic questions in numerical analysis: convergence theorems for iterative methods for both linear and nonlinear equations; discretization error, especially for ordinary differential equations; rounding error analysis; sensitivity of eigenvalues; and solutions of linear equations with respect to changes in the data.

Numerical Methods Robert W. Hornbeck. 1975 Using a learn by example approach, this exploration of the fundamental tools of numerical methods covers both modern and older, well-established techniques that are well-suited to the digital-computer solution of problems in many

areas of science and engineering.

Review of Selected Features of the Natural System Model, and Suggestions for Applications in South Florida Jerad Bales, Janice M. Fulford, Eric D. Swain. 1997

Numerical Methods for Fluid Dynamics Dale R. Durran. 2010-09-14 This scholarly text provides an introduction to the numerical methods used to model partial differential equations, with focus on atmospheric and oceanic flows. The book covers both the essentials of building a numerical model and the more sophisticated techniques that are now available. Finite difference methods, spectral methods, finite element method, flux-corrected methods and TVC schemes are all discussed.

Throughout, the author keeps to a middle ground between the theorem-proof formalism of a mathematical text and the highly empirical approach found in some engineering publications. The book establishes a concrete link between theory and practice using an extensive range of test problems to illustrate the theoretically derived properties of various methods. From the reviews: ...the book's unquestionable advantage is the clarity and simplicity in presenting virtually all basic ideas and methods of numerical analysis currently actively used in geophysical fluid dynamics.

Physics of Atmosphere and Ocean

Numerical Methods for Scientific Computing Kyle Novak. 2017-01-05 Scientists and engineers often use algorithms without fully knowing what's happening inside them. This blind faith can lead to inefficient solutions and sometimes flat-out wrong ones. This book breaks open the algorithmic black boxes to help you understand how they work and why they can break down. Ideal for first-year graduate students, this book works to build both the intuitive understanding of underlying mathematical theory and useful skills for research. Examples worked out in detail provide a practical guide for using numerical methods in linear algebra, numerical analysis, and partial differential equations.

Assimilative Capacity of the Waccamaw River and the Atlantic Intracoastal Waterway Near Myrtle Beach, South Carolina, 1989-92 Paul A. Drewes, Paul A. Conrads. 1995

Numerical Models for Differential Problems Alfio Quarteroni. 2014-04-25 In this text, we introduce the basic concepts for the numerical modelling of partial differential equations. We consider the classical elliptic, parabolic and hyperbolic linear equations, but also the diffusion, transport, and Navier-Stokes equations, as well as equations representing conservation laws, saddle-point problems and optimal control problems. Furthermore, we provide numerous physical examples which underline such equations. We then analyze numerical solution methods based on finite elements, finite differences, finite volumes, spectral methods and domain decomposition methods, and reduced basis methods. In particular, we discuss the algorithmic and computer implementation aspects and provide a number of easy-to-use programs. The text does not require any previous advanced mathematical knowledge of partial differential equations: the absolutely essential concepts are reported in a preliminary chapter. It is therefore suitable for students of bachelor and master courses in scientific disciplines, and recommendable to those researchers in the academic and extra-academic domain who want to approach this interesting branch of applied mathematics.

Numerical Methods in Engineering & Science Graham de Vahl Davis. 2012-12-06 This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education. It is an outgrowth of a course of lectures and tutorials (problem solving sessions) which the author has given for a number of years at the University of New South Wales and elsewhere. The course is normally taught at the rate of 11 hours per week throughout an academic year (28 weeks). It has occasionally been given at double this rate over half the year, but it was found that students had insufficient time to absorb the material and experiment with the methods. The material presented here is rather more than has been taught in anyone year, although all of it has been taught at some time. The book is concerned with the application of numerical methods to the solution of equations - algebraic, transcendental and differential - which will be encountered by students during their training and their careers. The theoretical foundation for the methods is not rigorously covered. Engineers and applied scientists (but not, of course, mathematicians) are more concerned with using methods than with proving that

they can be used. However, they 'must be satisfied that the methods are fit to be used, and it is hoped that students will perform sufficient numerical experiments to convince themselves of this without the need for more than the minimum of theory which is presented here.

The Birth of Numerical Analysis Adhemar Bultheel, Ronald Cools. 2010 The 1947 paper by John von Neumann & Herman Goldstine, 'Numerical Inverting of Matrices of High Order', is considered as the birth certificate of numerical analysis. Since its publication, the evolution of this domain has been enormous. This book collects contributions by researchers who have lived through this evolution.

Numerical Analysis and Its Applications Svetozar Margenov, Lubin Georgiev Vulkov. 2009-03-09 This book constitutes the thoroughly refereed post-conference proceedings of the 4th International Conference on Numerical Analysis and Its Applications, NAA 2008, held in Lozenetz, Bulgaria in June 2008. The 61 revised full papers presented together with 13 invited papers were carefully selected during two rounds of reviewing and improvement. The papers address all current aspects of numerical analysis and discuss a wide range of problems concerning recent achievements in physics, chemistry, engineering, and economics. A special focus is given to numerical approximation and computational geometry, numerical linear algebra and numerical solution of transcendental equations, numerical methods for differential equations, numerical modeling, and high performance scientific computing.

Scientific Computing and Differential Equations Gene H. Golub, James M. Ortega. 1992 A book that emphasizes the importance of solving differential equations on a computer, which comprises a large part of what has come to be called scientific computing. An introductory chapter on this topic gives an overview of modern scientific computing, outlining its applications and placing the subject in a larger context.

Multipoint Methods for Solving Nonlinear Equations Miodrag Petkovic, Beny Neta, Ljiljana Petkovic, Jovana Dzunic. 2012-12-31 This book is the first on the topic and explains the most cutting-edge methods needed for precise calculations and explores the development of powerful algorithms to solve research problems. Multipoint methods have an extensive range of practical applications significant in research areas such as signal processing, analysis of convergence rate, fluid mechanics, solid state physics, and many others. The book takes an introductory approach in making qualitative comparisons of different multipoint methods from various viewpoints to help the reader understand applications of more complex methods. Evaluations are made to determine and predict efficiency and accuracy of presented models useful to wide a range of research areas along with many numerical examples for a deep understanding of the usefulness of each method. This book will make it possible for the researchers to tackle difficult problems and deepen their understanding of problem solving using numerical methods. Multipoint methods are of great practical importance, as they determine sequences of successive approximations for evaluative purposes. This is especially helpful in achieving the highest computational efficiency. The rapid development of digital computers and advanced computer arithmetic have provided a need for new methods useful to solving practical problems in a multitude of disciplines such as applied mathematics, computer science, engineering, physics, financial mathematics, and biology. Provides a succinct way of implementing a wide range of useful and important numerical algorithms for solving research problems Illustrates how numerical methods can be used to study problems which have applications in engineering and sciences, including signal processing, and control theory, and financial computation Facilitates a deeper insight into the development of methods, numerical analysis of convergence rate, and very detailed analysis of computational efficiency Provides a powerful means of learning by systematic experimentation with some of the many fascinating problems in science Includes highly efficient algorithms convenient for the implementation into the most common computer algebra systems such as Mathematica, MatLab, and Maple

Numerical Methods In Engineering & Science Carl .E. Pearson. 1986-05-01 This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education.

Numerical Methods for Equations and its Applications Ioannis K. Argyros, Yeol J. Cho, Saïd Hilout. 2012-06-05 This book introduces advanced numerical-functional analysis to beginning computer science researchers. The reader is assumed to have had basic courses in numerical analysis, computer programming, computational linear algebra, and an introduction to real, complex, and functional analysis. Although the book is of a theoretical nature, each chapter contains several new theoretical results and important applications in engineering, in dynamic economics systems, in input-output system, in the solution of nonlinear and linear differential equations, and optimization problem.

Fractional Calculus Dumitru Baleanu. 2012 The subject of fractional calculus and its applications (that is, convolution-type pseudo-differential operators including integrals and derivatives of any arbitrary real or complex order) has gained considerable popularity and importance during the past three decades or so, mainly due to its applications in diverse fields of science and engineering. These operators have been used to model problems with anomalous dynamics, however, they also are an effective tool as filters and controllers, and they can be applied to write complicated functions in terms of fractional integrals or derivatives of elementary functions, and so on. This book will give readers the possibility of finding very important mathematical tools for working with fractional models and solving fractional differential equations, such as a generalization of Stirling numbers in the framework of fractional calculus and a set of efficient numerical methods. Moreover, we will introduce some applied topics, in particular fractional variational methods which are used in physics, engineering or economics. We will also discuss the relationship between semi-Markov continuous-time random walks and the space-time fractional diffusion equation, which generalizes the usual theory relating random walks to the diffusion equation. These methods can be applied in finance, to model tick-by-tick (log)-price fluctuations, in insurance theory, to study ruin, as well as in macroeconomics as prototypical growth models. All these topics are complementary to what is dealt with in existing books on fractional calculus and its applications. This book was written with a trade-off in mind between full mathematical rigor and the needs of readers coming from different applied areas of science and engineering. In particular, the numerical methods listed in the book are presented in a readily accessible way that immediately allows the readers to implement them on a computer in a programming language of their choice. Numerical code is also provided.

Numerical Methods for Ordinary Differential Equations David F. Griffiths, Desmond J. Higham. 2010-11-11 *Numerical Methods for Ordinary Differential Equations* is a self-contained introduction to a fundamental field of numerical analysis and scientific computation. Written for undergraduate students with a mathematical background, this book focuses on the analysis of numerical methods without losing sight of the practical nature of the subject. It covers the topics traditionally treated in a first course, but also highlights new and emerging themes. Chapters are broken down into 'lecture' sized pieces, motivated and illustrated by numerous theoretical and computational examples. Over 200 exercises are provided and these are starred according to their degree of difficulty. Solutions to all exercises are available to authorized instructors. The book covers key foundation topics: o Taylor series methods o Runge--Kutta methods o Linear multistep methods o Convergence o Stability and a range of modern themes: o Adaptive stepsize selection o Long term dynamics o Modified equations o Geometric integration o Stochastic differential equations The prerequisite of a basic university-level calculus class is assumed, although appropriate background results are also summarized in appendices. A dedicated website for the book containing extra information can be found via www.springer.com

Multipoint Methods for Solving Nonlinear Equations Miodrag Petković, Beny Neta, Ljiljana D. Petković, Jovana Džunić. 2013 This book is the first on the topic and explains the most cutting-edge methods needed for precise calculations and explores the development of powerful algorithms to solve research problems. Multipoint methods have an extensive range of practical applications significant in research areas such as signal processing, analysis of convergence rate, fluid mechanics, solid state physics, and many others. The book takes an introductory approach in making qualitative comparisons of different multipoint methods from various viewpoints to help the reader

understand applications of more complex methods. Evaluations are made to determine and predict efficiency and accuracy of presented models useful to wide a range of research areas along with many numerical examples for a deep understanding of the usefulness of each method. This book will make it possible for the researchers to tackle difficult problems and deepen their understanding of problem solving using numerical methods. Multipoint methods are of great practical importance, as they determine sequences of successive approximations for evaluative purposes. This is especially helpful in achieving the highest computational efficiency. The rapid development of digital computers and advanced computer arithmetic have provided a need for new methods useful to solving practical problems in a multitude of disciplines such as applied mathematics, computer science, engineering, physics, financial mathematics, and biology. Provides a succinct way of implementing a wide range of useful and important numerical algorithms for solving research problems Illustrates how numerical methods can be used to study problems which have applications in engineering and sciences, including signal processing, and control theory, and financial computation Facilitates a deeper insight into the development of methods, numerical analysis of convergence rate, and very detailed analysis of computational efficiency Provides a powerful means of learning by systematic experimentation with some of the many fascinating problems in science Includes highly efficient algorithms convenient for the implementation into the most common computer algebra systems such as Mathematica, MatLab, and Maple.

Simulation of Water Level, Streamflow, and Mass Transport for the Cooper and Wando Rivers Near Charleston, South Carolina, 1992-95 Paul A. Conrads, Pauley A. Smith. 1996

Numerical Methods that Work Forman S. Acton. 2020-07-31

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Numerical Methods Anne Greenbaum, Tim P. Chartier. 2012-04-01 A rigorous and comprehensive introduction to numerical analysis Numerical Methods provides a clear and concise exploration of standard numerical analysis topics, as well as nontraditional ones, including mathematical modeling, Monte Carlo methods, Markov chains, and fractals. Filled with appealing examples that will motivate students, the textbook considers modern application areas, such as information retrieval and animation, and classical topics from physics and engineering. Exercises use MATLAB and promote understanding of computational results. The book gives instructors the flexibility to emphasize different aspects—design, analysis, or computer implementation—of numerical algorithms, depending on the background and interests of students. Designed for upper-division undergraduates in mathematics or computer science classes, the textbook assumes that students have prior knowledge of linear algebra and calculus, although these topics are reviewed in the text. Short discussions of the history of numerical methods are interspersed throughout the chapters. The book also includes polynomial interpolation at Chebyshev points, use of the MATLAB package Chebfun, and a section on the fast Fourier transform. Supplementary materials are available online. Clear and concise exposition of standard numerical analysis topics Explores nontraditional topics, such as mathematical modeling and Monte Carlo methods Covers modern applications, including information retrieval and animation, and classical applications from physics and engineering Promotes understanding of computational results through MATLAB exercises Provides flexibility so instructors can emphasize mathematical or applied/computational aspects of numerical methods or a combination Includes recent results on polynomial interpolation at Chebyshev points and use of the MATLAB package Chebfun Short discussions of the history of numerical methods interspersed throughout Supplementary materials available online

A Theoretical Introduction to Numerical Analysis Victor S. Ryaben'kii, Semyon V.

Tsynkov. 2006-11-02 A Theoretical Introduction to Numerical Analysis presents the general methodology and principles of numerical analysis, illustrating these concepts using numerical methods from real analysis, linear algebra, and differential equations. The book focuses on how to efficiently represent mathematical models for computer-based study. An access

Numerical Methods for Engineers and Scientists, Second Edition, Joe D. Hoffman, Steven Frankel. 2001-05-31 Emphasizing the finite difference approach for solving differential equations, the

second edition of *Numerical Methods for Engineers and Scientists* presents a methodology for systematically constructing individual computer programs. Providing easy access to accurate solutions to complex scientific and engineering problems, each chapter begins with objectives, a discussion of a representative application, and an outline of special features, summing up with a list of tasks students should be able to complete after reading the chapter- perfect for use as a study guide or for review. The AIAA Journal calls the book ...a good, solid instructional text on the basic tools of numerical analysis.

Numerical Methods and Applications Ivan Dimov, Stefka Fidanova, Ivan Lirkov. 2015-02-03 This book constitutes the thoroughly refereed post-conference proceedings of the 8th International Conference on Numerical Methods and Applications, NMA 2014, held in Borovets, Bulgaria, in August 2014. The 34 revised full papers presented were carefully reviewed and selected from 56 submissions for inclusion in this book. The papers are organized in the following topical sections: Monte Carlo and quasi-Monte Carlo methods; metaheuristics for optimization problems; advanced numerical methods for scientific computing; advanced numerical techniques for PDEs and applications; solving large engineering and scientific problems with advanced mathematical models; numerical simulations and back analysis in civil and mechanical engineering.

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