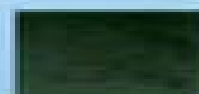
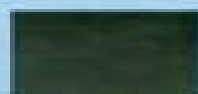
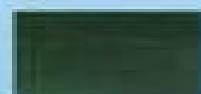
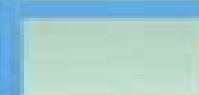
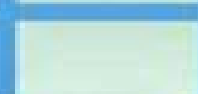


PARALLEL ALGORITHMS FOR LINEAR MODELS: Numerical Methods and Estimation Problems



ERRICOS JOHN KONTOGHIOGHES
(AUTHOR)



ADVANCES IN
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Parallel Algorithms For Linear Models Numerical Methods And Estimation Problems

Marco P. Tucci



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Parallel Algorithms for Linear Models Erricos Kontoghiorghes, 2000-01-31 *Parallel Algorithms for Linear Models* provides a complete and detailed account of the design analysis and implementation of parallel algorithms for solving large scale linear models. It investigates and presents efficient numerically stable algorithms for computing the least squares estimators and other quantities of interest on massively parallel systems. The monograph is in two parts. The first part consists of four chapters and deals with the computational aspects for solving linear models that have applicability in diverse areas. The remaining two chapters form the second part which concentrates on numerical and computational methods for solving various problems associated with seemingly unrelated regression equations, SURE and simultaneous equations models. The practical issues of the parallel algorithms and the theoretical aspects of the numerical methods will be of interest to a broad range of researchers working in the areas of numerical and computational methods in statistics and econometrics. *parallel numerical algorithms parallel computing and numerical linear algebra*. The aim of this monograph is to promote research in the interface of econometrics, computational statistics, numerical linear algebra and parallelism. [Parallel Algorithms for Linear Models](#) Erricos Kontoghiorghes, 2012-12-06 *Parallel Algorithms for Linear Models* provides a complete and detailed account of the design analysis and implementation of parallel algorithms for solving large scale linear models. It investigates and presents efficient numerically stable algorithms for computing the least squares estimators and other quantities of interest on massively parallel systems. The monograph is in two parts. The first part consists of four chapters and deals with the computational aspects for solving linear models that have applicability in diverse areas. The remaining two chapters form the second part which concentrates on numerical and computational methods for solving various problems associated with seemingly unrelated regression equations, SURE and simultaneous equations models. The practical issues of the parallel algorithms and the theoretical aspects of the numerical methods will be of interest to a broad range of researchers working in the areas of numerical and computational methods in statistics and econometrics. *parallel numerical algorithms parallel computing and numerical linear algebra*. The aim of this monograph is to promote research in the interface of econometrics, computational statistics, numerical linear algebra and parallelism. *Handbook of Parallel Computing and Statistics* Erricos John Kontoghiorghes, 2005-12-21 Technological improvements continue to push back the frontier of processor speed in modern computers. Unfortunately, the computational intensity demanded by modern research problems grows even faster. Parallel computing has emerged as the most successful bridge to this computational gap and many popular solutions have emerged based on its concepts. **Computational Methods in Decision-Making, Economics and Finance** Erricos John Kontoghiorghes, B. Rustem, S. Siokos, 2002-08-31 Computing has become essential for the modeling, analysis and optimization of systems. This book is devoted to algorithms, computational analysis and decision models. The chapters are organized in two parts: optimization models of decisions and models of pricing and equilibria.

Optimization is at the core of rational decision making Even when the decision maker has more than one goal or there is significant uncertainty in the system optimization provides a rational framework for efficient decisions The Markowitz mean variance formulation is a classical example The first part of the book is on recent developments in optimization decision models for finance and economics The first four chapters of this part focus directly on multi stage problems in finance Chapters 5 8 involve the use of worst case robust analysis Chapters 9 11 are devoted to portfolio optimization The final four chapters are on transportation inventory with stochastic demand optimal investment with CRRA utility hedging financial contracts and automatic differentiation for computational finance The uncertainty associated with prediction and modeling constantly requires the development of improved methods and models Similarly as systems strive towards equilibria the characterization and computation of equilibria assists analysis and prediction The second part of the book is devoted to recent research in computational tools and models of equilibria prediction and pricing The first three chapters of this part consider hedging issues in finance Chapters 19 22 consider prediction and modeling methodologies Chapters 23 26 focus on auctions and equilibria Volatility models are investigated in chapters 27 28 The final two chapters investigate risk assessment and product pricing Audience Researchers working in computational issues related to economics finance and management science

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

Encyclopedia of Parallel Computing David Padua, 2014-07-08 Containing over 300 entries in an A Z format the *Encyclopedia of Parallel Computing* provides easy intuitive access to relevant information for professionals and researchers seeking access to any aspect within the broad field of parallel computing Topics for this comprehensive reference were selected written and peer reviewed by an international pool of distinguished researchers in the field The *Encyclopedia* is broad in scope covering machine organization programming languages algorithms and applications Within each area concepts designs and specific implementations are presented The highly structured essays in this work comprise synonyms a definition and discussion of the topic bibliographies and links to related literature Extensive cross references to other entries within the *Encyclopedia* support efficient user friendly searchers for immediate access to useful information Key concepts presented in the *Encyclopedia of Parallel Computing* include laws and metrics specific numerical and non numerical algorithms asynchronous algorithms libraries of subroutines benchmark suites applications sequential consistency and cache coherency machine classes such as clusters shared memory multiprocessors special purpose machines and dataflow machines specific machines such as Cray supercomputers IBM s cell processor and Intel s multicore machines race detection and auto parallelization parallel programming languages synchronization primitives collective operations message passing libraries checkpointing and

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Parallel Complexity Of Linear System Solution Bruno Codenotti, Mauro Leoncini, 1991-04-30 This book presents the most important parallel algorithms for the solution of linear systems Despite the evolution and significance of the field of parallel solution of linear systems no book is completely dedicated to the subject People interested in the themes covered by this book belong to two different groups numerical linear algebra and theoretical computer science and this is the first effort to produce a useful tool for both The book is organized as follows after introducing the general features of parallel algorithms and the most important models of parallel computation the authors analyze the complexity of solving linear systems in the circuit PRAM distributed and VLSI models The approach covers both the general case i e dense linear systems without structure and many important special cases i e banded sparse Toeplitz circulant linear systems

Economic Simulations in Swarm: Agent-Based Modelling and Object Oriented Programming Francesco Luna, Benedikt Stefansson, 2012-12-06 Computer simulations of economic systems are slowly gaining ground within the economic profession However such a process is hindered by a lack of communication among researchers who do not share a common language For its object oriented structure and its versatility Swarm has the necessary characteristics to become a credible universal language of agent based simulations Economic Simulations in Swarm collects a series of original articles in such domains as macro and micro economics industrial organization monetary theory and finance all linked by a common denominator the use of the Swarm simulation platform Swarm a standard set of program libraries allows users to construct simulations where a collection of heterogeneous independent agents or elements interact through discrete events This volume offers the first extensive tutorial to the use of these software libraries developed at the Santa Fe Institute as part of the ongoing research into complexity The editors conceived the idea of this book while visiting the Santa Fe Institute as members of the Working Group on Adaptive and Computable Economics Francesco Luna is a specialist in Computable Economics and Benedikt Stefansson is an active contributor to the Swarm community

Models for Parallel and Distributed Computation R. Correa, Ines de Castro Dutra, Mario Fiallos, Luiz Fernando Gomes da Silva, 2013-06-29 Parallel and distributed computation has been gaining a great lot of attention in the last decades During this period the advances attained in computing and communication technologies and the reduction in the costs of those technologies played a central role in the rapid growth of the interest in the use of parallel and distributed computation in a number of areas of engineering and sciences Many actual applications have been successfully implemented in various platforms varying from pure shared memory to totally distributed models passing through hybrid approaches such as distributed shared memory architectures Parallel and

distributed computation differs from classical sequential computation in some of the following major aspects the number of processing units independent local clock for each unit the number of memory units and the programming model For representing this diversity and depending on what level we are looking at the problem researchers have proposed some models to abstract the main characteristics or parameters physical components or logical mechanisms of parallel computers The problem of establishing a suitable model is to find a reasonable trade off among simplicity power of expression and universality Then be able to study and analyze more precisely the behavior of parallel applications

The Rational Expectation Hypothesis, Time-Varying Parameters and Adaptive Control Marco P. Tucci, 2012-12-06 One of the major controversies in macroeconomics over the last 30 years has been that on the effectiveness of stabilization policies However this debate between those who believe that this kind of policies is useless if not harmful and those who argue in favor of it has been mainly theoretical so far The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control wants to represent a step toward the construction of a common ground on which to empirically compare the two beliefs and to do this three strands of literature are brought together The first strand is the research on time varying parameters TVP the second strand is the work on adaptive control and the third one is the literature on linear stationary models with rational expectations RE The material presented in The Rational Expectation Hypothesis Time Varying Parameters and Adaptive Control is divided into two parts Part 1 combines the strand of literature on adaptive control with that on TVP It generalizes the approach pioneered by Tse and Bar Shalom 1973 and Kendrick 1981 and one recently used in Amman and Kendrick 2002 where the law of motion of the TVP and the hyperstructural parameters are assumed known to the case where the hyperstructural parameters are assumed unknown Part 2 is devoted to the linear single equation stationary RE model estimated with the error in variables EV method It presents a new formulation of this problem based on the use of TVP in an EV model This new formulation opens the door to a very promising development All the theory developed in the first part to control a model with TVP can sic et simpliciter be applied to control a model with RE

Quantitative Economic Policy Reinhard Neck, Christian Richter, Peter Mooslechner, 2008-03-04 Econometric techniques and models are still being extensively used in the business of forecasting and policy advice This book presents recent advances in the theory and applications of quantitative economic policy with particular emphasis on fiscal and monetary policies in a European and global context The volume honors Andrew Hughes Hallett a pioneer and major scientist in quantitative economic policy analysis whose contributors are among his friends and former students

Scientific and Technical Aerospace Reports, 1980

COMPSTAT Albert Prat, 2012-12-06 COMPSTAT symposia have been held regularly since 1974 when they started in Vienna This tradition has made COMPSTAT a major forum for the interplay of statistics and computer sciences with contributions from many well known scientists all over the world The scientific programme of COMPSTAT 96 covers all aspects of this interplay from user experiences and evaluation of software through the development and implementation of

new statistical ideas All papers presented belong to one of the three following categories Statistical methods preferable new ones that require a substantial use of computing Computer environments tools and software useful in statistics Applications of computational statistics in areas of substantial interest environment health industry biometrics etc

Scientific Information Bulletin ,1992 Computational Economic Systems Manfred Gilli,2013-03-09 The approach to many problems in economic analysis has changed drastically with the development and dissemination of new and more efficient computational techniques Computational Economic Systems Models Methods Econometrics presents a selection of papers illustrating the use of new computational methods and computing techniques to solve economic problems Part I of the volume consists of papers which focus on modelling economic systems presenting computational methods to investigate the evolution of behavior of economic agents techniques to solve complex inventory models on a parallel computer and an original approach for the construction and solution of multicriteria models involving logical conditions Contributions to Part II concern new computational approaches to economic problems We find an application of wavelets to outlier detection New estimation algorithms are presented one concerning seemingly related regression models a second one on nonlinear rational expectation models and a third one dealing with switching GARCH estimation Three contributions contain original approaches for the solution of nonlinear rational expectation models *Government Reports Annual Index* ,1983 Sections 1 2 Keyword Index Section 3 Personal author index Section 4 Corporate author index Section 5 Contract grant number index NTIS order report number index 1 E Section 6 NTIS order report number index F Z

Accuracy and Stability of Numerical Algorithms Nicholas J. Higham,2002-01-01 Accuracy and Stability of Numerical Algorithms gives a thorough up to date treatment of the behavior of numerical algorithms in finite precision arithmetic It combines algorithmic derivations perturbation theory and rounding error analysis all enlivened by historical perspective and informative quotations This second edition expands and updates the coverage of the first edition 1996 and includes numerous improvements to the original material Two new chapters treat symmetric indefinite systems and skew symmetric systems and nonlinear systems and Newton s method Twelve new sections include coverage of additional error bounds for Gaussian elimination rank revealing LU factorizations weighted and constrained least squares problems and the fused multiply add operation found on some modern computer architectures

Applied Mechanics Reviews ,1978 **Numerical Methods for Large Eigenvalue Problems** Yousef Saad,2011-05-26 This revised edition discusses numerical methods for computing the eigenvalues and eigenvectors of large sparse matrices It provides an in depth view of the numerical methods that are applicable for solving matrix eigenvalue problems that arise in various engineering and scientific applications Each chapter was updated by shortening or deleting outdated topics adding topics of more recent interest and adapting the Notes and References section Significant changes have been made to Chapters 6 through 8 which describe algorithms and their implementations and now include topics such as the implicit restart techniques the Jacobi Davidson method and automatic

multilevel substructuring

Energy Research Abstracts ,1987

Reviewing **Parallel Algorithms For Linear Models Numerical Methods And Estimation Problems**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is really astonishing. Within the pages of "**Parallel Algorithms For Linear Models Numerical Methods And Estimation Problems**," an enthralling opus penned by a highly acclaimed wordsmith, readers embark on an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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