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~~Data-Driven~~

Data-Driven Modeling & Scientific Computation About This Textbook and Courses This webpage is designed as the primary source of lectures, notes, codes and data for the textbook by J. N. Kutz on Data-Driven Modeling and Scientific Computation. The book has three parts which form the basis of three courses at the University of Washington.

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Data-driven modelling is the area of hydroinformatics undergoing fast development. This chapter reviews the main concepts and approaches of data-driven modelling, which is based on computational intelligence and machine-learning methods. A brief overview of the main methods - neural networks, fuzzy rule-based systems and genetic algorithms, and their combination via committee approaches - is provided along with hydrological examples and references to the rest of the book.

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Combining scientific computing methods and algorithms with modern data analysis techniques, including basic applications of compressive sensing and machine learning, this book develops techniques that allow for the integration of the dynamics of complex systems and big data. MATLAB is used throughout for mathematical solution strategies.

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The burgeoning field of data analysis is expanding at an incredible pace due to the proliferation of data collection in almost every area of science. The enormous data sets now routinely encountered in the sciences provide an incentive to develop mathematical techniques and computational algorithms that help synthesize, interpret and give meaning to the data in the context of its scientific setting. A specific aim of this book is to integrate standard scientific computing methods with data analysis. By doing so, it brings together, in a self-consistent fashion, the key ideas from: · statistics, · time-frequency analysis, and · low-dimensional reductions The blend of these ideas provides meaningful insight into the data sets one is faced with in every scientific subject today, including those generated from complex dynamical systems. This is a particularly exciting field and much of the final part of the book is driven by intuitive examples from it, showing how the three areas can be used in combination to give critical insight into the fundamental workings of various problems. Data-Driven Modeling and Scientific Computation is a survey of practical numerical solution techniques for ordinary and partial differential equations as well as algorithms for data manipulation and analysis. Emphasis is on the implementation of numerical schemes to practical problems in the engineering, biological and physical sciences. An accessible introductory-to-advanced text, this book fully integrates MATLAB and its versatile and high-level programming functionality, while bringing together computational and data skills for both undergraduate and graduate students in scientific computing.

The burgeoning field of data analysis is expanding at an incredible pace due to the proliferation of data collection in almost every area of science. The enormous data sets now routinely encountered in the sciences provide an incentive to develop mathematical techniques and computational algorithms that help synthesize, interpret and give meaning to the data in the context of its scientific setting. A specific aim of this book is to integrate standard scientific computing methods with data analysis. By doing so, it brings together, in a self-consistent fashion, the key ideas from: · statistics, · time-frequency analysis, and · low-dimensional reductions The blend of these ideas provides meaningful insight into the data sets one is faced with in every scientific subject today, including those generated from complex dynamical systems. This is a particularly exciting field and much of the final part of the book is driven by intuitive examples from it, showing how the three areas can be used in combination to give critical insight into the fundamental workings of various problems. Data-Driven Modeling and Scientific Computation is a survey of practical numerical solution techniques for ordinary and partial differential equations as well as algorithms for data manipulation and analysis. Emphasis is on the implementation of numerical schemes to practical problems in the engineering, biological and physical sciences. An accessible introductory-to-advanced text,

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Paperback This book fully integrates MATLAB and its versatile and high-level programming functionality, while bringing together computational and data skills for both undergraduate and graduate students in scientific computing.

This beginning graduate textbook teaches data science and machine learning methods for modeling, prediction, and control of complex systems.

Data-driven dynamical systems is a burgeoning field?it connects how measurements of nonlinear dynamical systems and/or complex systems can be used with well-established methods in dynamical systems theory. This is a critically important new direction because the governing equations of many problems under consideration by practitioners in various scientific fields are not typically known. Thus, using data alone to help derive, in an optimal sense, the best dynamical system representation of a given application allows for important new insights. The recently developed dynamic mode decomposition (DMD) is an innovative tool for integrating data with dynamical systems theory. The DMD has deep connections with traditional dynamical systems theory and many recent innovations in compressed sensing and machine learning. *Dynamic Mode Decomposition: Data-Driven Modeling of Complex Systems*, the first book to address the DMD algorithm, presents a pedagogical and comprehensive approach to all aspects of DMD currently developed or under development; blends theoretical development, example codes, and applications to showcase the theory and its many innovations and uses; highlights the numerous innovations around the DMD algorithm and demonstrates its efficacy using example problems from engineering and the physical and biological sciences; and provides extensive MATLAB code, data for intuitive examples of key methods, and graphical presentations.

Preface to the First Edition This textbook is an introduction to Scientific Computing. We will illustrate several numerical methods for the computer solution of certain classes of mathematical problems that cannot be faced by paper and pencil. We will show how to compute the zeros or the integrals of continuous functions, solve linear systems, approximate functions by polynomials and construct accurate approximations for the solution of differential equations. With this aim, in Chapter 1 we will illustrate the rules of the game that computers adopt when storing and operating with real and complex numbers, vectors and matrices. In order to make our presentation concrete and appealing we will adopt the programming environment MATLAB as a faithful companion. We will gradually discover its principal commands, statements and constructs. We will show how to execute all the algorithms that we introduce throughout the book. This will enable us to furnish an immediate quantitative assessment of their theoretical properties such as stability, accuracy and complexity. We will solve several problems that will be raised through exercises and examples, often stemming from scientific applications.

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The new edition of an introductory text that teaches students the art of computational problem solving, covering topics ranging from simple algorithms to information visualization.

The book serves as a first introduction to computer programming of scientific applications, using the high-level Python language. The exposition is example and problem-oriented, where the applications are taken from mathematics, numerical calculus, statistics, physics, biology and finance. The book teaches "Matlab-style" and procedural programming as well as object-oriented programming. High school mathematics is a required background and it is advantageous to study classical and numerical one-variable calculus in parallel with reading this book. Besides learning how to program computers, the reader will also learn how to solve mathematical problems, arising in various branches of science and engineering, with the aid of numerical methods and programming. By blending programming, mathematics and scientific applications, the book lays a solid foundation for practicing computational science. From the reviews: Langtangen ... does an excellent job of introducing programming as a set of skills in problem solving. He guides the reader into thinking properly about producing program logic and data structures for modeling real-world problems using objects and functions and embracing the object-oriented paradigm. ... Summing Up: Highly recommended. F. H. Wild III, *Choice*, Vol. 47 (8), April 2010 Those of us who have learned scientific programming in Python 'on the streets' could be a little jealous of students who have the opportunity to take a course out of Langtangen's Primer." John D. Cook, *The Mathematical Association of America*, September 2011 This book goes through Python in particular, and programming in general, via tasks that scientists will likely perform. It contains valuable information for students new to scientific computing and would be the perfect bridge between an introduction to programming and an advanced course on numerical methods or computational science. Alex Small, *IEEE, CiSE* Vol. 14 (2), March /April 2012 "This fourth edition is a wonderful, inclusive textbook that covers pretty much everything one needs to know to go from zero to fairly sophisticated scientific programming in Python..." Joan Horvath, *Computing Reviews*, March 2015

Computational science is an exciting new field at the intersection of the sciences, computer science, and mathematics because much scientific investigation now involves computing as well as theory and experiment. This textbook provides students with a versatile and accessible introduction to the subject. It assumes only a background in high school algebra, enables instructors to follow tailored pathways through the material, and is the only textbook of its kind designed specifically for an introductory course in the computational science and engineering curriculum. While the text itself is generic, an accompanying website offers tutorials and files in a variety of software packages. This fully updated and expanded edition features

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two new chapters on agent-based simulations and modeling with matrices, ten new project modules, and an additional module on diffusion. Besides increased treatment of high-performance computing and its applications, the book also includes additional quick review questions with answers, exercises, and individual and team projects. The only introductory textbook of its kind—now fully updated and expanded Features two new chapters on agent-based simulations and modeling with matrices Increased coverage of high-performance computing and its applications Includes additional modules, review questions, exercises, and projects An online instructor's manual with exercise answers, selected project solutions, and a test bank and solutions (available only to professors) An online illustration package is available to professors

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