

数学与系统科学研究院

计算数学所学术报告

报告人: Prof. John Holden – (Vice President Business Development)

Dr. Yuhe Ren – (HPC Technical Consultant) NAG (Numerical Algorithms Group)

报告题目: Introduction to the Numerical Algorithms Group

邀请人: 严宁宁研究员

报告时间: 2008年11月19日(周三)

上午 10:00—11:00

报告地点: 科技综合楼三层 311

计算数学所报告厅

Abstract: This seminar will be valuable for anyone wanting to write mathematical and statistical code or

applications and individuals wanting to learn more about using NAG's numerical libraries. The NAG Libraries contain more than 1,500 routines making them the largest available collection of mathematical and statistical algorithms. The libraries coverage is extensive including:

Optimization, Ordinary and Partial Differential Equations, Numerical integration and integral equations, Linear Algebra, Special functions, Curve and surface fitting and interpolation, Statistical functions, and much more... The presenters will also explain how NAG software can be used within other software packages such as Maple, LabView, R, S-Plus and C# / .NET, and demonstrate NAG's new Compiler for Windows, Fortran Builder. In the last part of the seminar we will give a few specific examples for financial mathematics / engineering. Attendees will gain a good understanding of how NAG's mathematical and statistical software can be integrated into many different programs and environments, including Excel, MATLAB (using the NAG Toolbox for MATLAB(r)), C/C++ and Fortran.

欢迎大家参加！