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Data-driven discovery is revolutionizing the modeling, prediction, and control of complex systems. This textbook brings together machine learning, engineering mathematics, and mathematical physics to integrate modeling and control of dynamical systems with modern methods in data science. It highlights many of the recent advances in scientific computing that enable data-driven methods to be applied to a diverse range of complex systems, such as turbulence, the brain, climate, epidemiology, finance, robotics, and autonomy. Aimed at advanced

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Modern scientific computational methods are undergoing a transformative change; big data

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The book of nature is written in the language of mathematics -- Galileo Galilei How is it possible to predict weather patterns for tomorrow, with access solely to today's weather data? And how is it possible to predict the aerodynamic behavior of an aircraft that has yet to be built? The answer is computer simulations based on mathematical models - sets of equations - that describe the underlying physical properties. However, these equations are usually much too complicated to solve, either by the smartest mathematician or the largest supercomputer.

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This problem is overcome by constructing an approximation: a numerical model with a simpler structure can be translated into a program that tells the computer how to carry out the simulation. This book conveys the fundamentals of mathematical models, numerical methods and algorithms. Opening with a tutorial on mathematical models and analysis, it proceeds to introduce the most important classes of numerical methods, with finite element, finite difference and spectral methods as central tools. The concluding section describes applications in physics and engineering, including wave

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